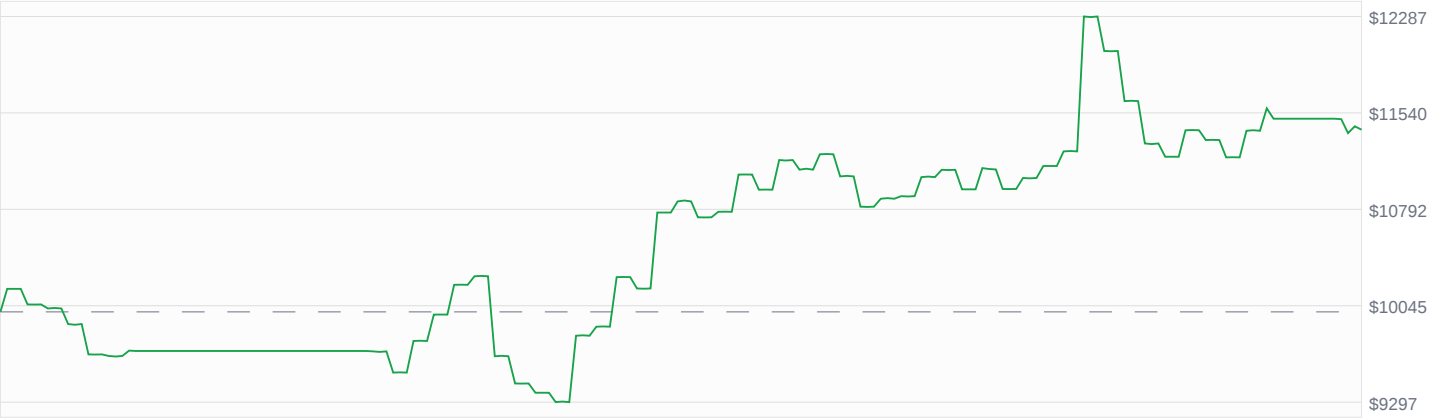




Backtest #40508 · INCY · INCY · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.06%	0.93	50.0%	-8.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 14.06% return with a Sharpe ratio of 0.93, indicating acceptable risk-adjusted performance. However, the 50% win rate is neutral and relies entirely on profit factor to drive results. With only four total trades, statistical significance is negligible, making the 8.89% drawdown unreliable for robust risk modeling. The sample size is far too small to confirm the mean reversion edge or validate the algorithm against regime shifts. Increase the historical data window to at least fifty trades before considering this strategy for capital allocation.

ADDITIONAL METRICS

CAGR	14.06%
Sortino Ratio	1.07
Turnover	8.60x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$11409.25