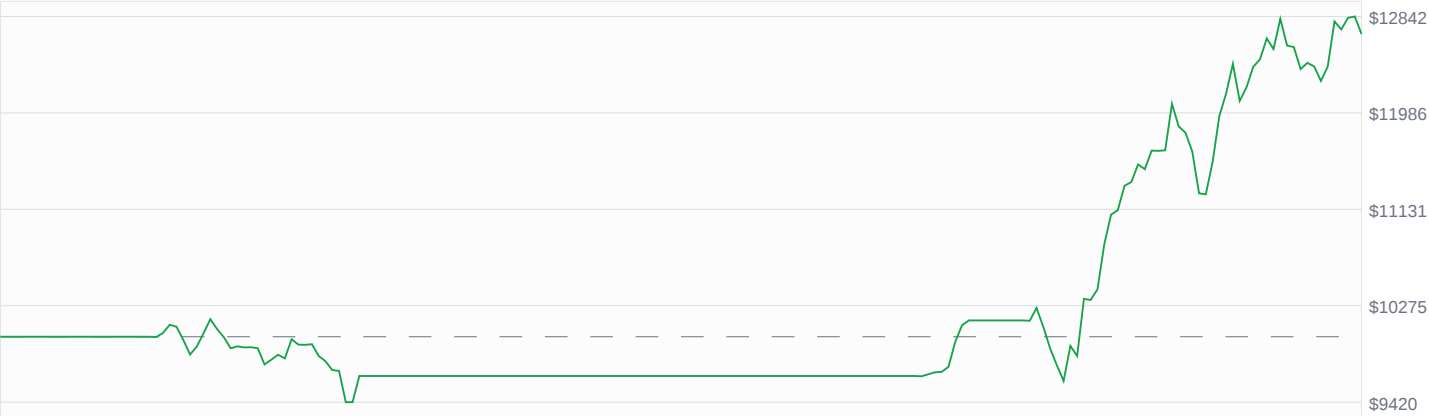




Backtest #45086 · ALRM · ALRM · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.82%	1.92	66.7%	-6.25%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

A 26.82% return with a 1.92 Sharpe ratio looks attractive, but the 66.7% win rate is built on only three trades, rendering the statistical confidence negligible. The 6.25% max drawdown is low, yet it likely masks the high variance inherent in such a tiny sample size. This result is anecdotal rather than evidence of a robust edge, as three data points cannot validate mean reversion dynamics. We need to run this strategy on at least fifty trades to establish a reliable baseline before any further capital allocation.

ADDITIONAL METRICS

CAGR	26.82%
Sortino Ratio	1.63
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12685.47