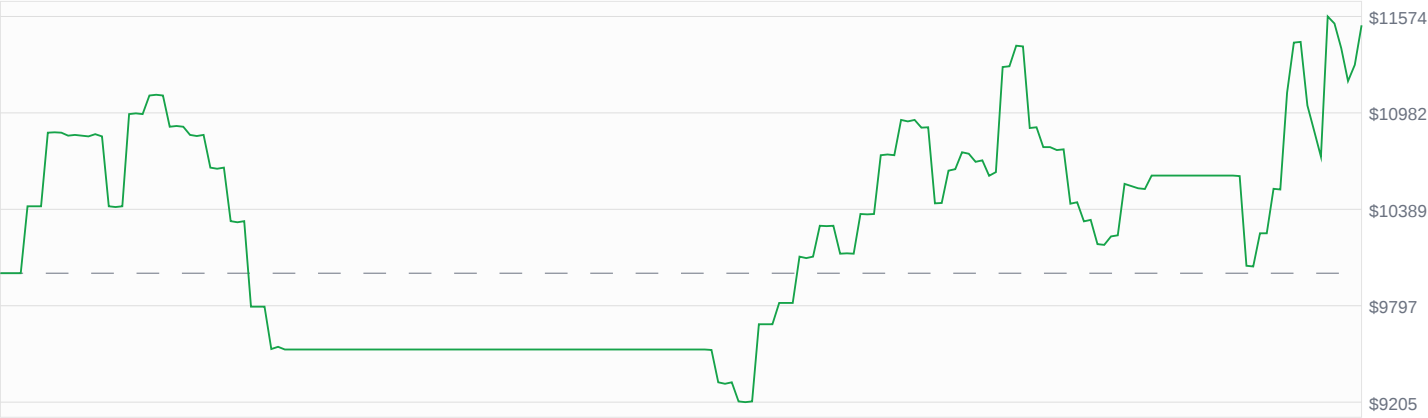




Backtest #45300 · RELY · RELY · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.16%	0.85	66.7%	-16.31%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The RELY Zen Mean Reversion strategy generated positive returns with a 66.7% win rate, yet the statistical significance is critically low given only three trades occurred. A Sharpe ratio of 0.85 and a maximum drawdown of 16.31% indicate that the setup lacks robustness under current volatility, relying heavily on a small sample size. Consequently, performance metrics are prone to high variance and do not yet confirm a reliable edge for institutional deployment. We must execute a broader parameter sweep across multiple assets to validate whether this mean reversion logic holds outside the specific noise of RELY.

ADDITIONAL METRICS

CAGR	15.16%
Sortino Ratio	0.78
Turnover	6.18x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11519.71