



Backtest #50032 · T · T · Zen Mean Reversion (auto)

ROI

+0.62%

Sharpe

0.13

Win Rate

50.0%

Max Drawdown

-14.08%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on asset T produced a marginal 0.62% ROI with a 50% win rate, but the statistical significance is negligible due to only two executed trades. A maximum drawdown of 14.08% combined with a Sharpe ratio of 0.13 indicates that the observed returns are likely noise rather than a robust alpha signal. The current sample size is insufficient to validate the mean-reversion logic or confirm that the strategy can survive extended trending periods. The next step is to run a longer backtest with more historical data to determine if the low win rate is a parameter issue or a structural flaw in the setup.

ADDITIONAL METRICS

CAGR	0.62%
Sortino Ratio	0.07
Turnover	3.81x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10064.99