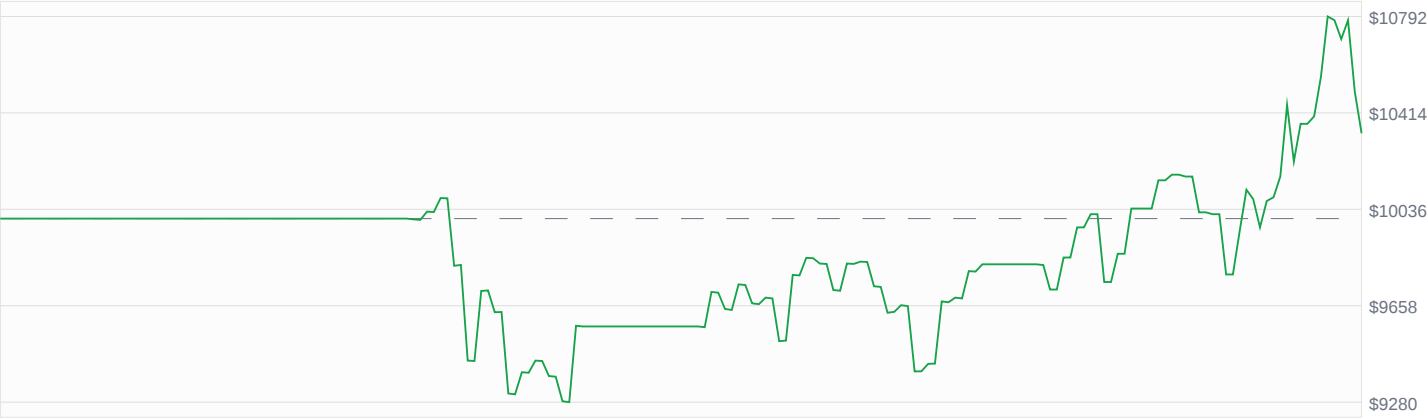




Backtest #53886 · STRW · STRW · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.32%	0.37	66.7%	-7.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The STRW Zen Mean Reversion backtest shows a +3.32% ROI with a 66.7% win rate, but the 0.37 Sharpe ratio and 7.41% drawdown indicate weak risk-adjusted returns. With only three total trades, the statistical significance is negligible, making these performance metrics unreliable indicators of future viability. The limited sample size fails to confirm whether the mean reversion logic captures genuine volatility or merely noise. We must increase the simulation window or adjust entry thresholds to generate a statistically robust dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	3.32%
Sortino Ratio	0.28
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10334.62