



Backtest #55605 · EFC · EFC · Zen Mean Reversion (auto)

ROI

+1.30%

Sharpe

0.19

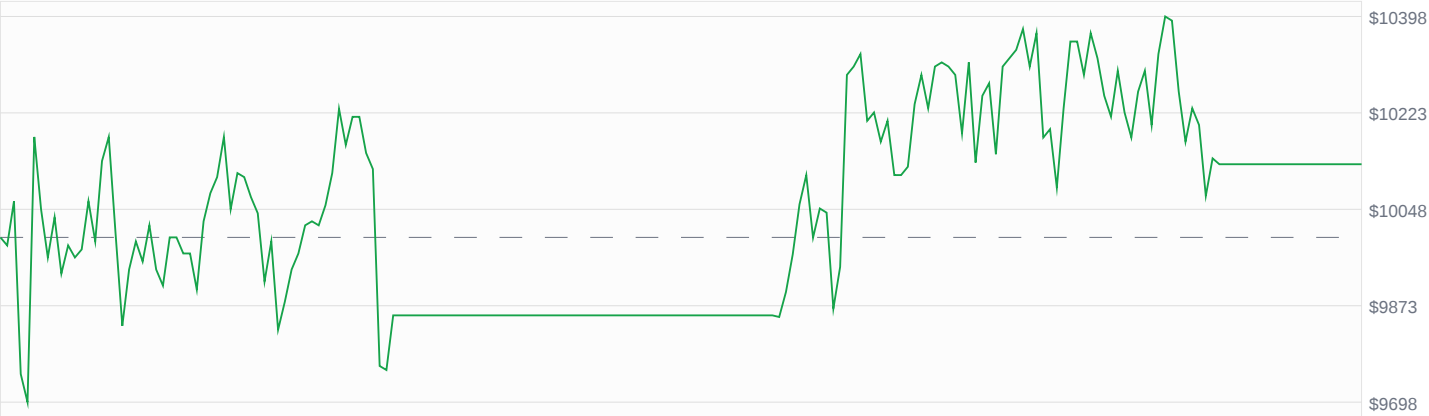
Win Rate

50.0%

Max Drawdown

-4.56%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on EFC generated a marginal 1.30% ROI but exhibits a weak Sharpe ratio of 0.19 due to only two executed trades. A precise 50% win rate paired with a 4.56% maximum drawdown indicates a statistically insignificant sample size that fails to validate the strategy's robustness. The lack of a meaningful edge suggests the current parameters are overfitting noise rather than capturing genuine market inefficiencies. I recommend expanding the backtest period and widening the mean reversion thresholds to generate a larger sample of trades for statistical validation.

ADDITIONAL METRICS

CAGR	1.30%
Sortino Ratio	0.15
Turnover	3.98x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10129.93