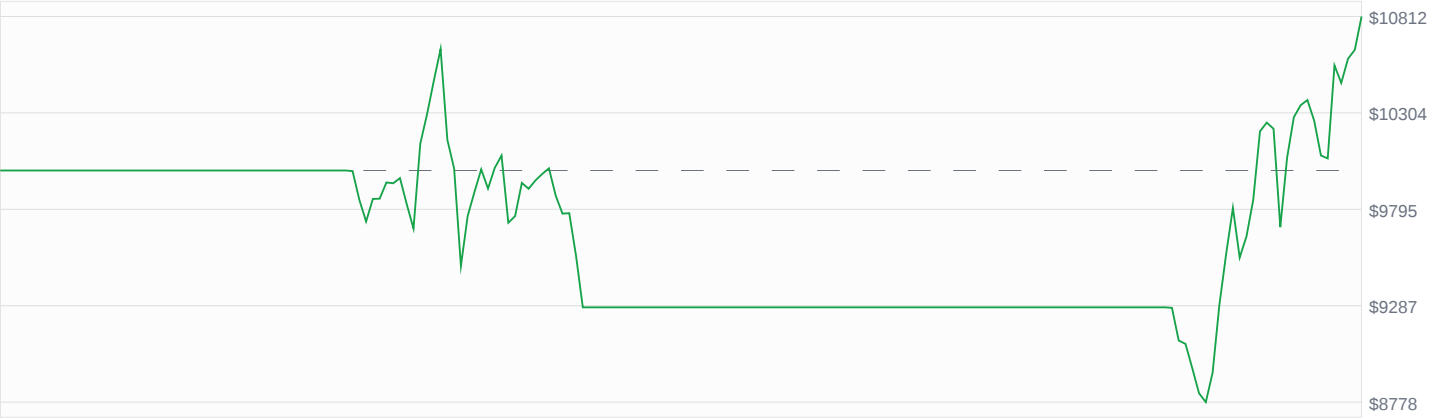




Backtest #55948 · RMD · RMD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.62	50.0%	-17.22%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on RMD generated a nominal +8.09% return with a Sharpe ratio of 0.62, yet the sample size of only two trades renders these statistics statistically insignificant. A 50% win rate and 17.22% maximum drawdown indicate high variance that fails to confirm trend-following efficacy or mean reversion reliability. Current data is too sparse to validate the strategy's risk-adjusted performance or define clear entry parameters. The immediate next step is to expand the backtest horizon and increase trade frequency to achieve a robust sample size before live deployment.

ADDITIONAL METRICS

CAGR	8.09%
Sortino Ratio	0.34
Turnover	3.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10812.35