



Backtest #53354 · INCY · INCY · Zen Mean Reversion (auto)

ROI

+14.06%

Sharpe

0.93

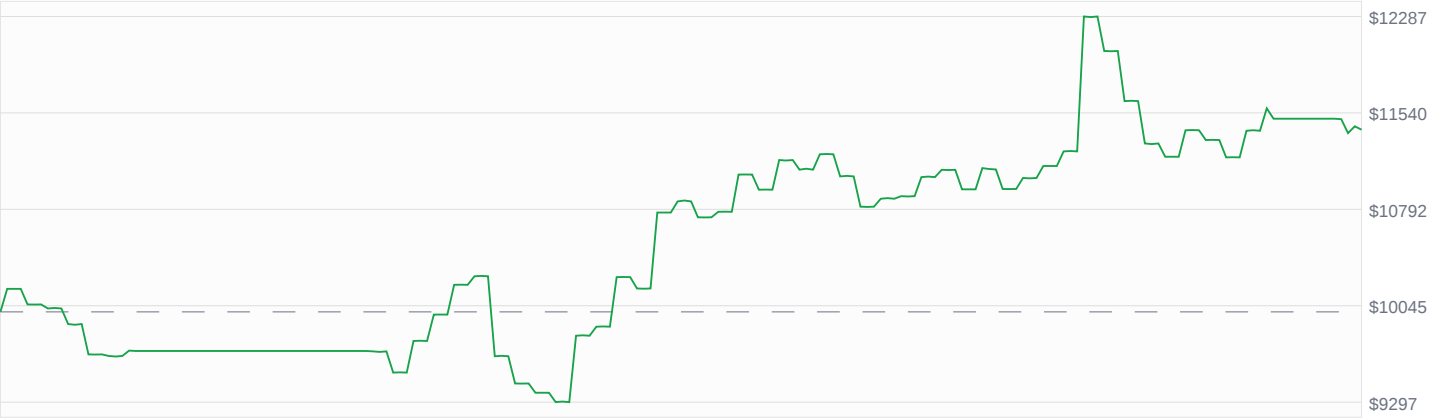
Win Rate

50.0%

Max Drawdown

-8.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The INCY Zen Mean Reversion strategy generated a +14% return with a 0.93 Sharpe ratio, yet the 8.89% drawdown and exactly 50% win rate reveal a fragile edge on this sample. A mere four trades provide insufficient statistical confidence to validate the mean reversion logic against normal market noise. The lack of directional bias suggests the bot captured noise rather than a persistent trend, failing to filter out choppy volatility effectively. The next logical step is to expand the backtest window to at least 100 trades or introduce a volume filter to distinguish genuine reversals from random price fluctuations.

ADDITIONAL METRICS

CAGR	14.06%
Sortino Ratio	1.07
Turnover	8.60x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$11409.25