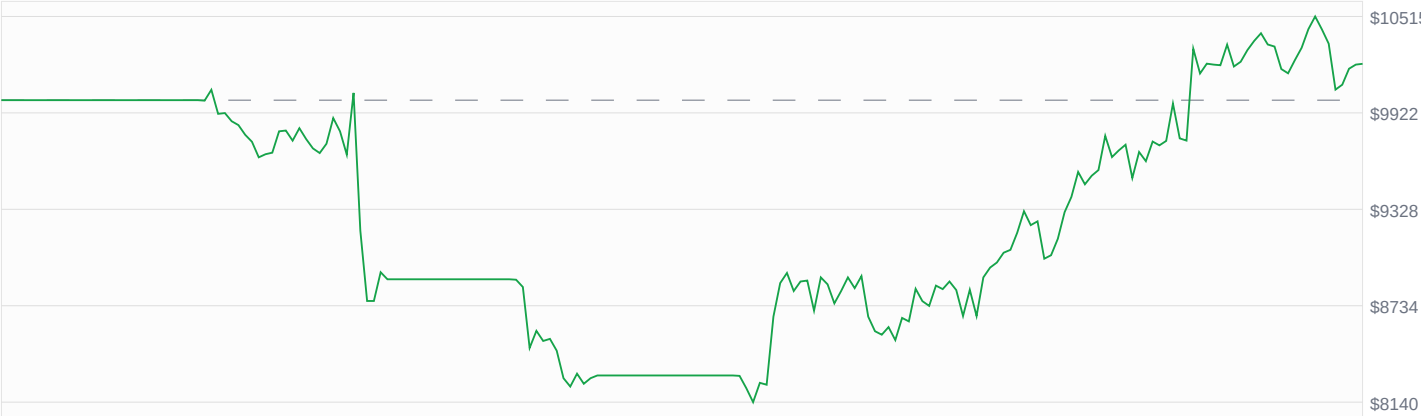




Backtest #53857 · OFG · OFG · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.21%	0.24	33.3%	-18.30%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The OFG Zen Mean Reversion backtest yielded a positive ROI despite a statistically insignificant sample of only three trades. A 33.3% win rate and a Sharpe ratio of 0.24 suggest the strategy failed to consistently outperform volatility, while an 18.30% drawdown exposes substantial downside risk relative to the minimal gains. The low trade count prevents any meaningful assessment of robustness, rendering the positive return a statistical fluke rather than an edge. We must expand the dataset by running this strategy over a longer historical period to validate its mean reversion logic.

ADDITIONAL METRICS

CAGR	2.21%
Sortino Ratio	0.18
Turnover	5.46x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10223.87