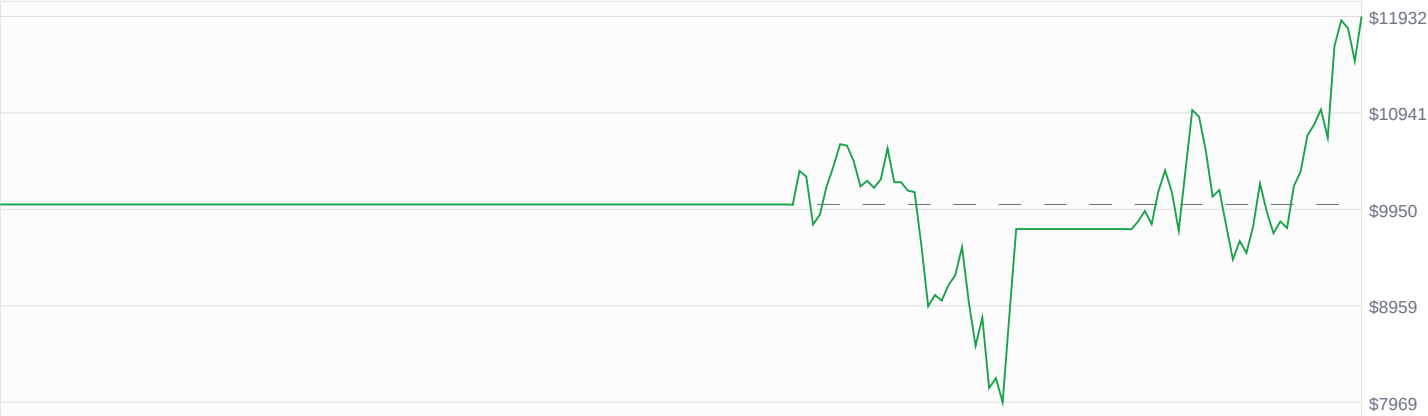




Backtest #41321 · BULL · BULL · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.28%	0.82	50.0%	-22.22%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +19.28% ROI is statistically meaningless with only two trades, offering zero confidence in the strategy's robustness. A 22.22% max drawdown is excessive for a mean reversion approach, indicating poor risk controls or unfavorable entry timing. The 0.82 Sharpe ratio is irrelevant without a larger sample size to validate consistency. The primary failure is the lack of statistical significance, making the results a pure anomaly. The immediate next step is to extend the backtest period to at least fifty trades to establish a reliable baseline for performance.

ADDITIONAL METRICS

CAGR	19.28%
Sortino Ratio	0.53
Turnover	4.14x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11932.06