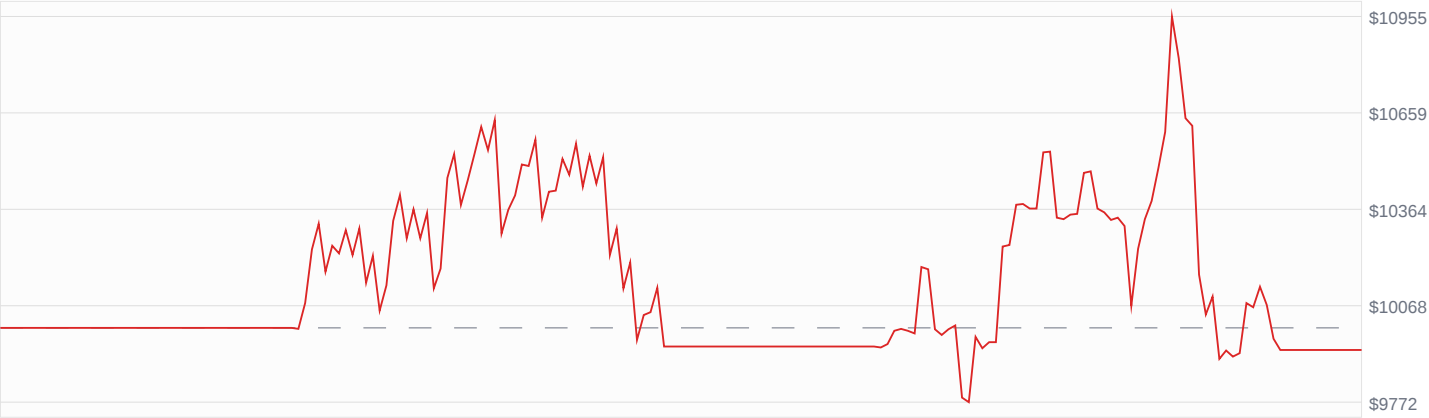




Backtest #44937 · NBHC · NBHC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-0.68%	0.02	0.0%	-9.59%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha on NBHC, posting a negative return of -0.68% with a negligible Sharpe ratio of 0.02. The zero percent win rate across only two total trades indicates a complete lack of statistical confidence and suggests the mean reversion signals are currently misaligned with the asset price action. The maximum drawdown of 9.59% further highlights poor risk management relative to the negligible gains. To improve performance, you should widen the entry thresholds or incorporate a trend filter to avoid fading strong momentum. This analysis is for educational purposes only and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	-0.68%
Sortino Ratio	0.01
Turnover	3.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9932.22