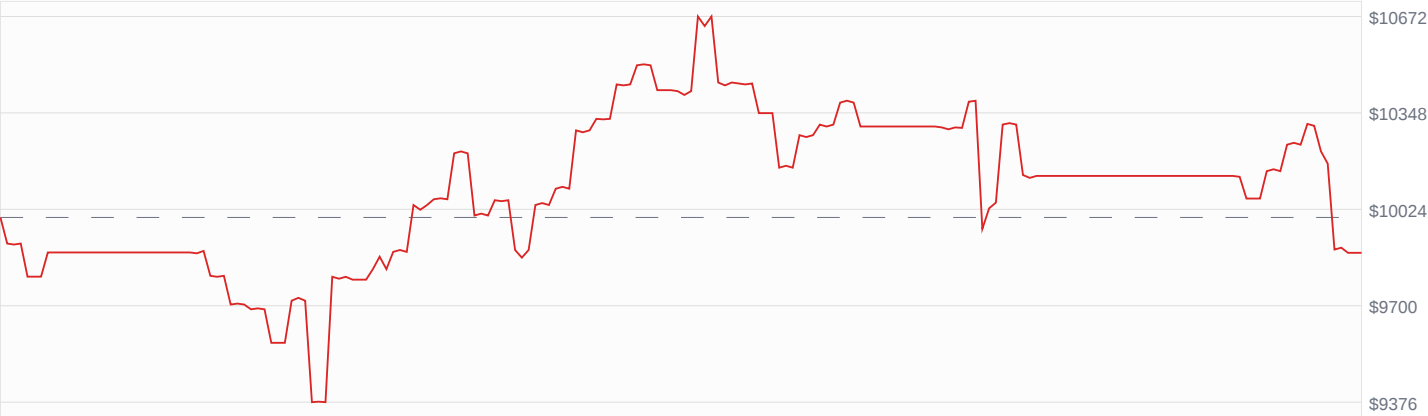




Backtest #45208 · HAFC · HAFC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.22%	-0.06	25.0%	-7.44%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate positive alpha, yielding a negative ROI of 1.22% and a Sharpe ratio of -0.06. With only four total trades, the sample size is statistically insignificant, making it impossible to distinguish skill from luck. The 25% win rate suggests the mean reversion logic is poorly calibrated for this asset's current volatility regime. A concrete next step is to extend the backtest period to at least one hundred trades and refine entry thresholds to improve signal quality.

ADDITIONAL METRICS

CAGR	-1.22%
Sortino Ratio	-0.05
Turnover	8.05x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9878.13