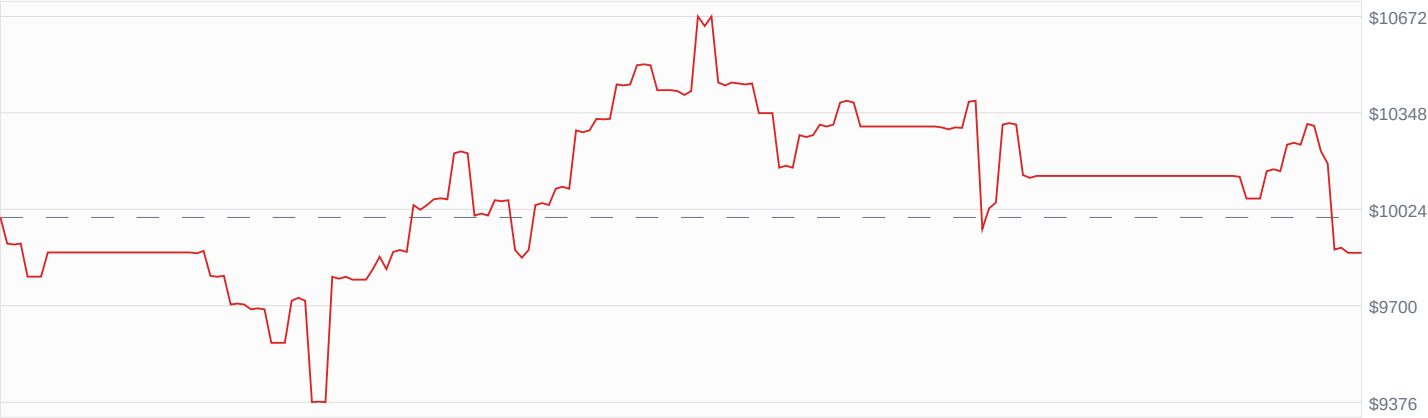




Backtest #45211 · HAFC · HAFC · Zen Mean Reversion (auto)

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 negative one point twenty-two percent return and zero point zero six Sharpe ratio indicate the strategy failed to capture edge. A twenty-five percent win rate over only four trades is statistically meaningless, offering no confidence in the model. The seven point forty-four percent max drawdown shows poor risk control despite the small sample. Next, increase the trade sample size to at least one hundred executions before trusting any mean reversion signals.

ADDITIONAL METRICS

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