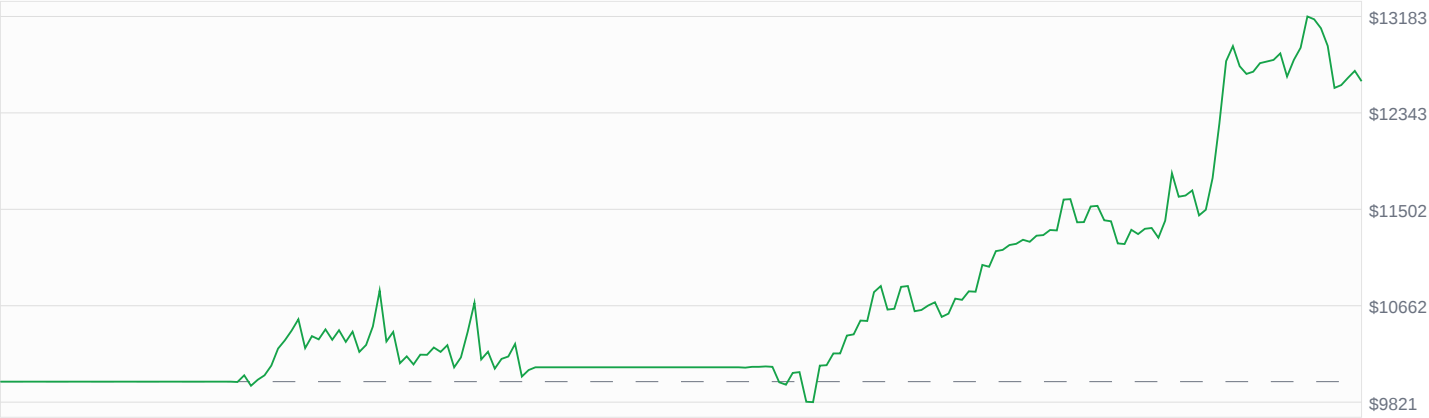




Backtest #40722 · HBT · HBT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.15%	1.70	100.0%	-7.38%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for HBT shows a perfect win rate and positive ROI, yet the sample size of only two trades renders the Sharpe ratio and drawdown metrics statistically insignificant. A 100% success rate in such a small dataset is likely an anomaly rather than evidence of a robust mean reversion strategy, given the lack of exposure to adverse market conditions. Without more data, confidence in this strategy's consistency remains low, so the immediate next step is to extend the backtest horizon to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	26.15%
Sortino Ratio	1.27
Turnover	4.29x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12618.98