



Backtest #44823 · BCPC · BCPC · Zen Mean Reversion (auto)

ROI

+1.55%

Sharpe

0.20

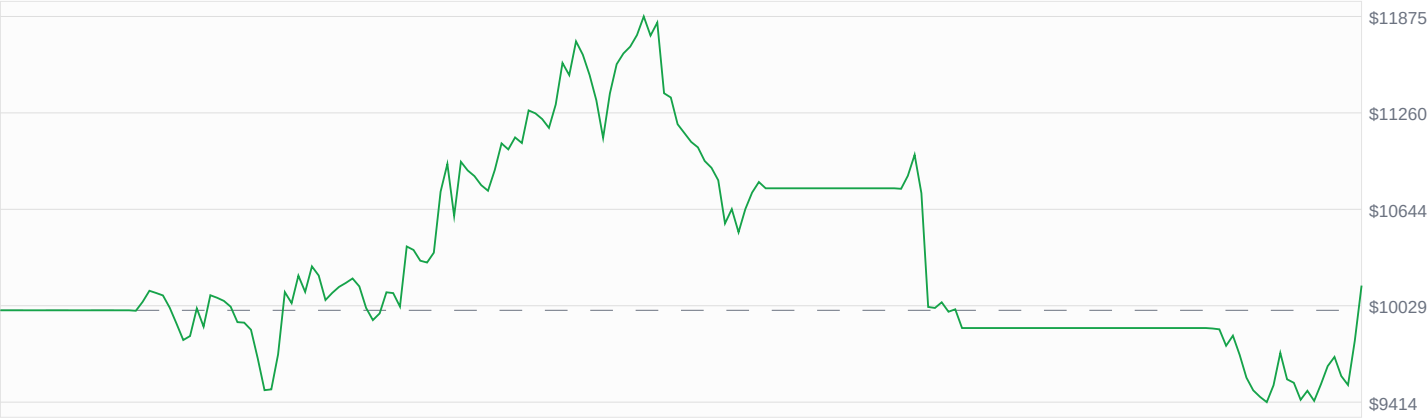
Win Rate

66.7%

Max Drawdown

-20.72%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 1.55% return with a 66.7% win rate, yet the 0.20 Sharpe ratio indicates poor risk-adjusted performance. The 20.72% maximum drawdown severely undermines capital preservation despite the positive net profit. Statistical confidence is negligible because only three trades were executed, making the results highly susceptible to random variance. The primary failure is the lack of adequate sample size to validate the mean reversion logic. The next step is to extend the backtest period to include at least fifty trades to establish statistical significance before further evaluation.

ADDITIONAL METRICS

CAGR	1.55%
Sortino Ratio	0.18
Turnover	6.15x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10157.75