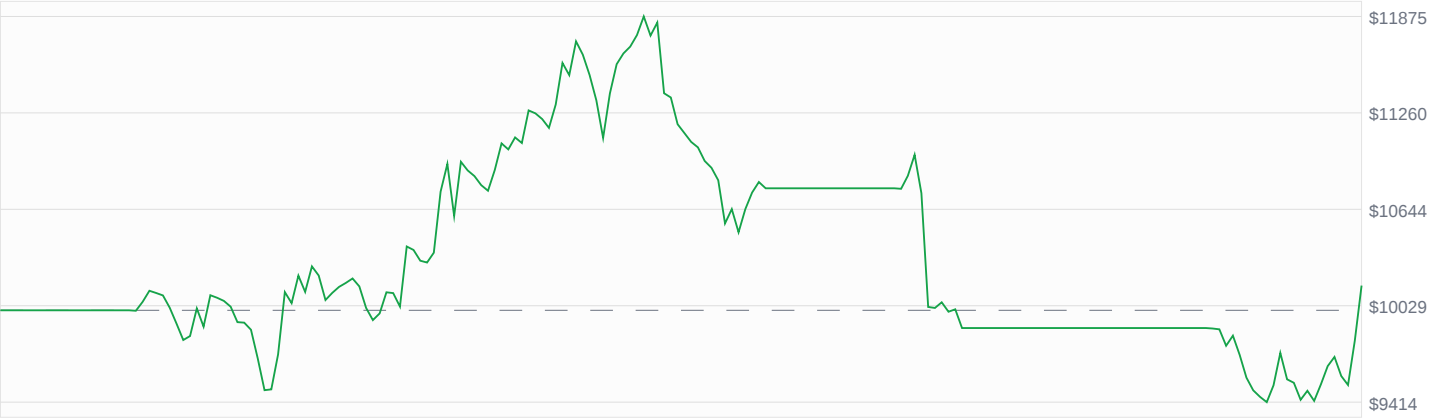




Backtest #55656 · BCPC · BCPC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.55%	0.20	66.7%	-20.72%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BCPC Zen Mean Reversion strategy shows a superficial win rate of 66.7% on only three trades, which is statistically insignificant and prone to overfitting. Despite a modest 1.55% ROI, the 20.72% maximum drawdown reveals excessive volatility and poor risk-adjusted returns for a mean reversion approach. The Sharpe ratio of 0.20 indicates that returns barely outperform the risk-free rate, suggesting the edge is not robust enough for institutional deployment. Given the tiny sample size, any observed profitability is likely noise rather than a predictable alpha. The immediate next step is to expand the backtest window and increase trade frequency by adjusting entry filters before deploying live capital.

ADDITIONAL METRICS

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