



Backtest #45198 · BRK-B · BRK-B · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-3.59%	-0.31	33.3%	-11.21%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on BRK-B generated a negative ROI of -3.59% and a Sharpe ratio of -0.31, indicating poor risk-adjusted performance. With a win rate of 33.3% and a maximum drawdown of 11.21%, the approach failed to capture consistent alpha during the test period. The statistical confidence is extremely low due to a sample size of only three trades, rendering the results statistically insignificant. Future iterations should focus on expanding the historical dataset to establish robust baseline metrics.

ADDITIONAL METRICS

CAGR	-3.59%
Sortino Ratio	-0.24
Turnover	5.76x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9643.56