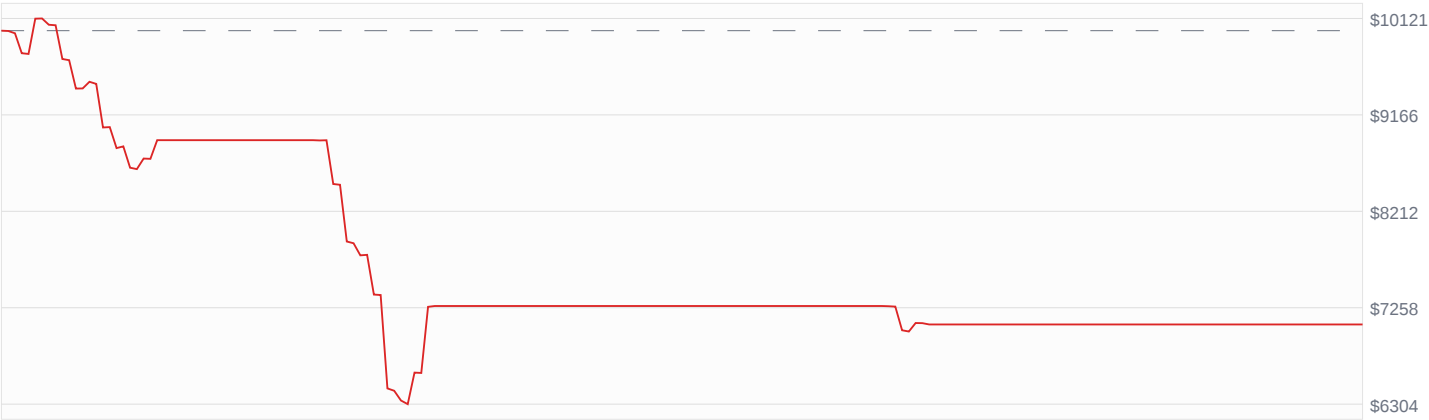




Backtest #55398 · BAT/USD · BAT/USD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on BAT/USD failed catastrophically, recording a -29% ROI and zero winning trades across only three executions. This extreme drawdown of 37% with a negative Sharpe ratio of -1.67 indicates the model misidentified volatility as mean-reversion signals. With such a trivial sample size, statistical confidence is nonexistent, rendering the -29% loss statistically insignificant yet practically devastating. Immediate action must involve expanding the backtest window to 30 days to determine if this collapse is an outlier or a structural flaw in the entry logic.

ADDITIONAL METRICS

CAGR	-29.08%
Sortino Ratio	-0.83
Turnover	4.95x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7092.43