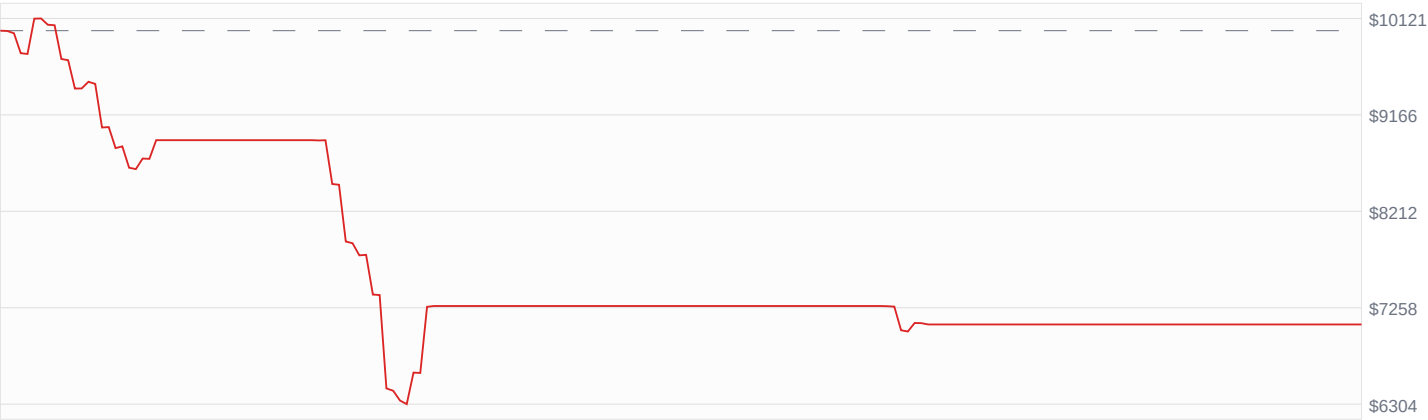




Backtest #55400 · BAT/USD · BAT/USD · Zen Mean Reversion (auto)

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 zero winning trades and a -29% return over only three executions. A negative Sharpe ratio of -1.67 and a 37.71% drawdown indicate severe underperformance relative to risk, driven by the scarcity of positive outcomes. With such a tiny sample size, statistical confidence in this negative trajectory is negligible, yet the current data shows a clear breakdown in the reversion logic. The strategy lacks robustness for this volatile pair and requires immediate parameter tuning or a filter adjustment to prevent further capital erosion.

ADDITIONAL METRICS

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