



Backtest #44821 · 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 backtest shows a narrow sample of three trades, which severely limits statistical confidence despite a 66.7% win rate. While the strategy captured a 1.55% return, a 20.72% maximum drawdown indicates extreme volatility exposure not yet filtered by the current parameters. The low Sharpe ratio of 0.20 suggests the returns are not sufficiently risk-adjusted relative to the capital deployed. Increasing the trade sample size through a broader timeframe or adding volatility filters is the necessary next step to validate the edge. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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