



Backtest #53224 · NVGS · NVGS · Zen Mean Reversion (auto)

ROI

+11.64%

Sharpe

0.91

Win Rate

66.7%

Max Drawdown

-14.76%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy generated +11.64% returns on NVGS with a 66.7% win rate, driven by three distinct trades. However, statistical confidence is negligible due to the extremely small sample size of only three trades, rendering the 0.91 Sharpe ratio and 14.76% drawdown unreliable indicators of future performance. While the profit factor suggests positive expectancy, the lack of trade diversity prevents robust assessment of drawdown resilience. A concrete next step is to run a longer backtest with expanded parameters or switch to a higher-frequency interval to gather sufficient data points for valid statistical inference.

ADDITIONAL METRICS

CAGR	11.64%
Sortino Ratio	0.58
Turnover	6.58x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11163.50