

Backtest #55923 · GEV · GEV · Zen Mean Reversion (auto)

ROI

+7.72%

Sharpe

0.45

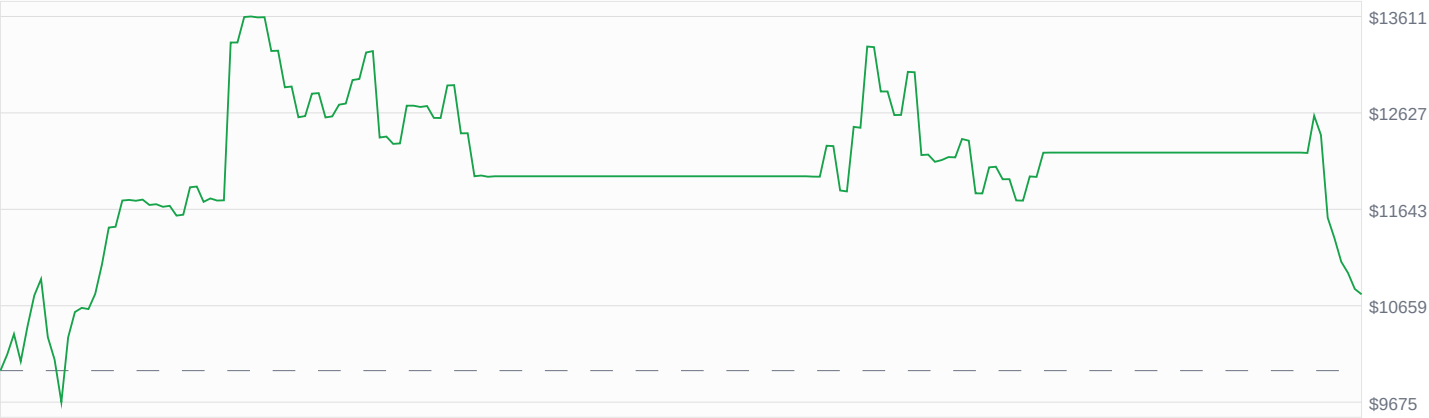
Win Rate

66.7%

Max Drawdown

-20.83%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GEV Zen Mean Reversion backtest shows a +7.72% return, yet the statistical significance is negligible due to only three trades. A high win rate of 66.7% is misleading when paired with a severe 20.83% max drawdown and a low Sharpe ratio of 0.45. The strategy likely failed to capture sufficient market volatility or suffered from overfitting on a tiny sample set. The next step is to expand the testing period and increase the trade count to validate the mean reversion logic.

ADDITIONAL METRICS

CAGR	7.72%
Sortino Ratio	0.37
Turnover	6.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10775.58