



Backtest #44144 · LPG · LPG · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG Zen Mean Reversion strategy shows a 40.41% ROI with a 66.7% win rate, but the 21.82% drawdown reveals extreme volatility. Statistical confidence is critically low given only three total trades executed. The high win rate likely stems from a small sample size rather than consistent alpha generation. We must expand the backtest window or adjust parameters to validate performance before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47