



Backtest #51676 · LPG · Zen Mean Reversion

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a +36.29% ROI driven by a 66.7% win rate, yet the 3-trade sample size renders the 1.04 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown reveals high volatility inherent to mean reversion without sufficient trend filtering. We cannot validate edge from only three trades; the results likely reflect random noise rather than robust alpha. Next, expand the historical lookback period to generate at least 200 trades before drawing operational conclusions.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73