



Backtest #55110 · LPG · LPG · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG Zen Mean Reversion backtest shows a +41.35% ROI and 1.13 Sharpe, but three trades offer insufficient statistical confidence for institutional deployment. A 21.82% maximum drawdown with such a limited sample size indicates high variance rather than robust edge. While the 66.7% win rate is promising, it lacks reliability without a larger trade history to confirm consistency. Next, extend the backtest window to at least 100 trades to validate the strategy under diverse market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63