



Backtest #44145 · 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 +40.41% ROI and 1.10 Sharpe ratio suggest strong mean-reversion performance, but the 21.82% max drawdown is substantial relative to the return. Statistical confidence is negligible with only three trades, making the 66.7% win rate unreliable for predicting future behavior. This sample size fails to validate the strategy's robustness or risk-adjusted consistency. You must expand the backtest to at least fifty trades before considering any deployment.

ADDITIONAL METRICS

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