



Backtest #44146 · 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% return on LPG looks attractive but is statistically meaningless with only three trades. A 66.7% win rate and 1.10 Sharpe ratio offer no reliable edge, especially against a 21.82% max drawdown that signals poor risk management. This sample size is far too small to distinguish skill from luck, so the results lack any institutional confidence. Do not scale this strategy. Instead, run a minimum of 100 simulated trades across multiple market regimes to establish a statistically significant baseline before considering real capital.

ADDITIONAL METRICS

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