



BACKTEST REPORT

Backtest #55109 · LPG · LPG · Zen Mean Reversion (auto)

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

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG Zen Mean Reversion backtest shows a robust 66.7% win rate and 1.13 Sharpe ratio, yet the strategy executed only three trades to generate a 41.35% return. Such a minimal sample size creates high statistical noise, rendering the 21.82% drawdown a significant outlier rather than a reliable risk metric. While the profit factor suggests a viable mean-reversion edge, the lack of trade frequency prevents confirming whether the entry logic adapts to volatility shifts. The primary next step is to expand the backtest window to at least 100 executed trades to validate the robustness of these metrics.

ADDITIONAL METRICS

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