



Backtest #49525 · LPG · Zen Mean Reversion

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +42.10% return and 1.14 Sharpe ratio look attractive, but they are statistically meaningless with only three trades. The 66.7% win rate offers zero confidence, as a sample this small cannot distinguish skill from luck. The 21.82% max drawdown is also too high for a mean reversion strategy, indicating poor risk control on the losing trade. You need at least one hundred trades before trusting these metrics. Run the bot on a longer historical dataset to establish a real performance baseline.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40