# LATINOS TRADING

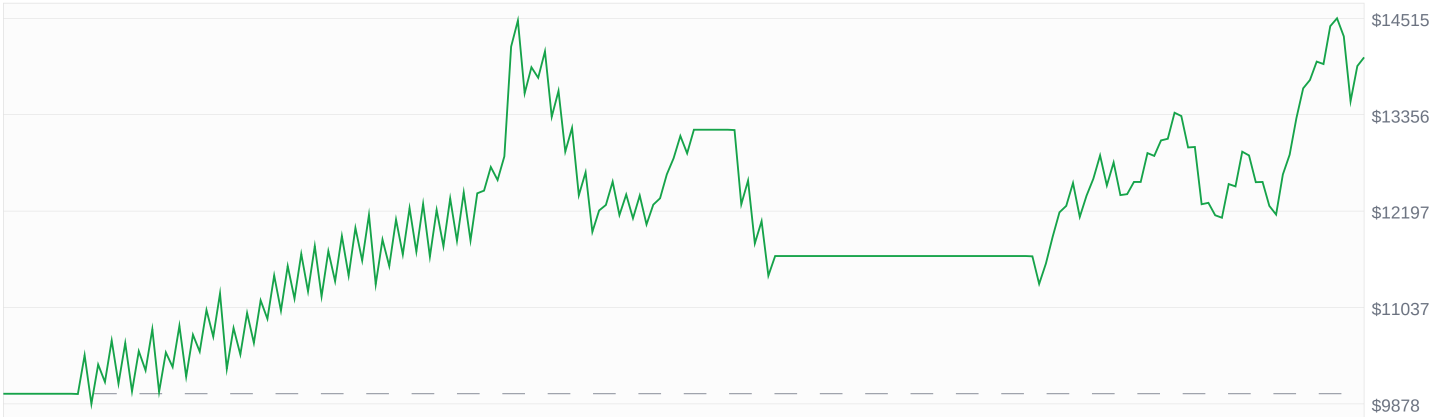
## BACKTEST REPORT

Backtest #44143 · LPG · LPG · Zen Mean Reversion (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +40.41% | 1.10 | 66.7% | -21.82% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The 40.41% ROI and 1.10 Sharpe ratio suggest strong mean reversion alpha for LPG, but the 21.82% max drawdown indicates high volatility exposure that risks capital preservation. The 66.7% win rate is misleading due to the tiny sample of only three trades, making the results statistically insignificant and prone to survivorship bias. This small dataset fails to validate the strategy's robustness across different market regimes or stress tests. Implement a rolling out-of-sample backtest with at least fifty trades to establish true statistical confidence before considering live deployment.

## ADDITIONAL METRICS

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