LATINOS TRADING

BACKTEST REPORT

Backtest #55111 · 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 strategy delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% drawdown reveals severe capital erosion risk on losing trades. Statistical confidence remains negligible given only three total trades, meaning these metrics are highly sensitive to minor parameter shifts or single outlier events. While the 66.7% win rate suggests a positive expectancy, the low trade frequency prevents robust validation of the mean reversion logic under stress. The next step is to stress-test the strategy against the 2017-2022 volatility regimes to verify if drawdowns remain bounded before live deployment.

ADDITIONAL METRICS

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

Generated 2026-09-02T12:58:51Z · latinostrading.com