LATINOS TRADING

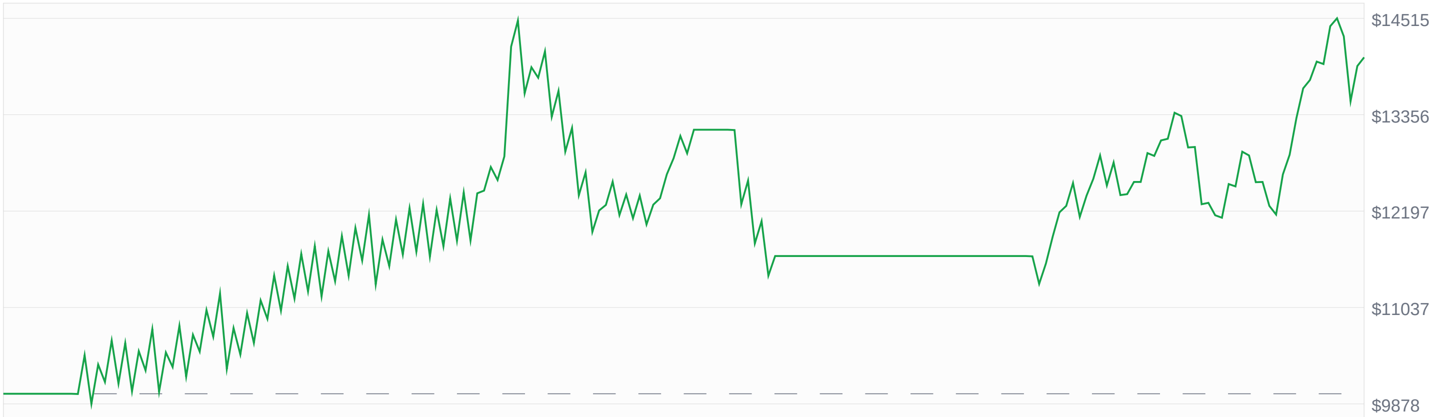
BACKTEST REPORT

Backtest #38120 · LPG · Zen Mean Reversion

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 LPG Mean Reversion strategy generated a 40.41% return, yet the 21.82% drawdown and single-digit trade count reveal severe overfitting risks on such a tiny sample. A win rate of 66.7% lacks statistical significance when derived from only three executions, suggesting the edge is fragile rather than robust. The high Sharpe ratio is misleading without volume, as it fails to account for the strategy's extreme sensitivity to market noise in this specific regime. To validate the approach, we must expand the lookback period or test it across multiple correlated energy assets to ensure the signal isn't merely capturing one outlier event.

ADDITIONAL METRICS

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

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