LATINOS TRADING

BACKTEST REPORT

Backtest #49535 · LPG · Alpha Trend Follower-INVVERTED

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

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Alpha Trend Follower strategy on LPG delivered a 42.10% return with a 66.7% win rate, yet the sample size of only three trades creates severe overfitting risks. While the Sharpe ratio of 1.14 indicates reasonable risk-adjusted returns, a 21.82% drawdown suggests the inverted logic may be overly sensitive to specific market microstructure. Statistical confidence is negligible given the minimal trade count, rendering the performance statistically insignificant and prone to regime failure. The next step must be expanding the backtest window to include multiple market cycles or reducing position size to validate robustness before deployment.

ADDITIONAL METRICS

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