LATINOS TRADING

BACKTEST REPORT

Backtest #23238 · ASC · ASC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.76%	0.86	66.7%	-16.91%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy yielded a robust 18.76% return with a respectable win rate of 66.7%, yet the Sharpe ratio of 0.86 and severe 16.91% drawdown signal elevated volatility risk. However, the sample size of only three trades renders these statistics statistically insignificant and prone to curve-fitting. The limited data prevents reliable inference about the edge, making the high ROI likely a result of variance rather than signal quality. Immediate next steps must involve expanding the backtest window to include thousands of trades for statistical validity. Until then, the results are anecdotal and unsuitable for capital allocation.

ADDITIONAL METRICS

CAGR	**18.76%**
Sortino Ratio	**0.77**
Turnover	**6.05x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11876.09**

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