LATINOS TRADING

BACKTEST REPORT

Backtest #23331 · MPC · MPC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+60.79%	1.93	50.0%	-10.93%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The 60.79% return masks a critically underpowered sample of two trades, rendering the 1.93 Sharpe and 50% win rate statistically meaningless and unsuitable for live allocation. While the 10.93% drawdown appears manageable, the equity curve lacks the repetition needed to validate stochastic oversold logic in MPC's current regime. I recommend running a walk-forward optimization across multiple MPC cycles to confirm the signal holds outside this narrow window before considering any deployment.

ADDITIONAL METRICS

CAGR	**60.79%**
Sortino Ratio	**1.79**
Turnover	**4.47x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$16084.32**

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