LATINOS TRADING

BACKTEST REPORT

Backtest #23420 · OSBC · OSBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+28.00%	2.02	100.0%	-8.36%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The 100% win rate and 2.02 Sharpe ratio appear deceptively strong, but the sample size of only three trades renders the results statistically insignificant and highly prone to overfitting.
While the 28% ROI and controlled 8.36% drawdown are promising, the extreme confidence is illusory given the insufficient data points. We cannot trust the edge here, as market conditions may have artificially inflated the success rate. The immediate next step is to expand the backtest period to include at least 50 trades to verify if the strategy holds up across different market regimes.

ADDITIONAL METRICS

CAGR	**28.00%**
Sortino Ratio	**2.06**
Turnover	**6.43x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$12803.84**

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