LATINOS TRADING

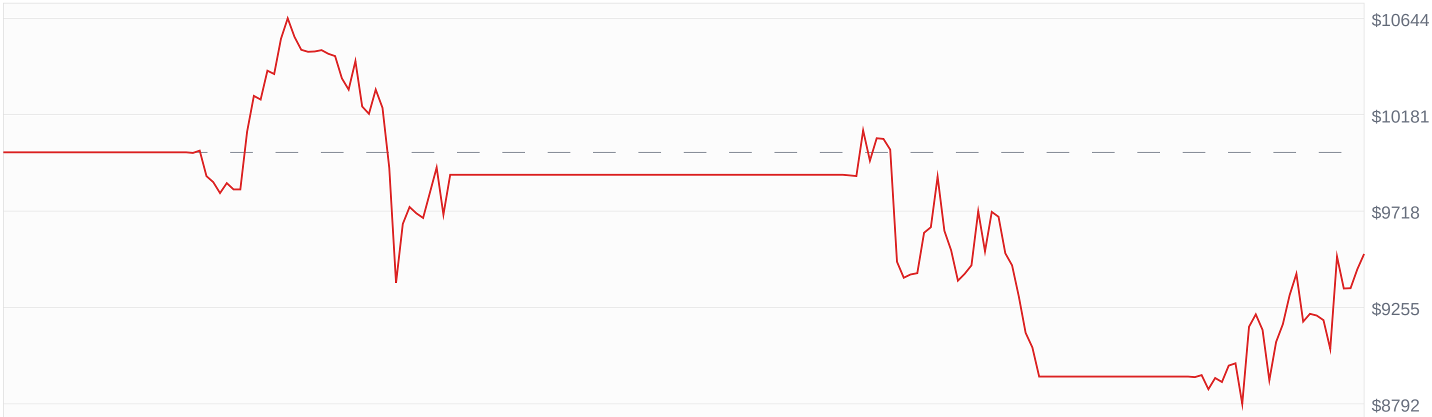
BACKTEST REPORT

Backtest #27925 · ESNT · ESNT · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.91%	-0.26	33.3%	-17.40%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The ESNT backtest reveals a severely underperforming stochastic oversold strategy, yielding a negative ROI of -4.91% and a Sharpe ratio of -0.26. The win rate of 33.3% combined with a 17.40% max drawdown indicates high volatility and poor risk-adjusted returns. Critically, only three total trades provide negligible statistical confidence, rendering the results likely due to random chance rather than a viable edge. The strategy failed to capture consistent alpha during the tested period. Next, increase the sample size significantly by testing over a longer timeframe or different market conditions to establish statistical validity before further optimization.

ADDITIONAL METRICS

CAGR	**-4.91%**
Sortino Ratio	**-0.18**
Turnover	**5.71x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9511.81**

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