# LATINOS TRADING

## BACKTEST REPORT

Backtest #28902 · FBIZ · FBIZ · GG5_Stochastic_Oversold (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +25.01% | 1.87 | 100.0% | -8.36% |

### EQUITY CURVE

202 sessions · starting at $9997.00


### ANALYST NOTE

Hera local LLM

A 100% win rate across only three trades signals severe overfitting rather than robust alpha, rendering the 1.87 Sharpe ratio statistically meaningless. The 8.36% drawdown is acceptable, but the tiny sample size offers no confidence in the strategy's predictive power for live execution. You must expand the backtest period to capture varying market regimes and increase the trade count significantly. Only then can you validate if this edge persists beyond random noise or specific historical anomalies.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **25.01%** |
| Sortino Ratio | **1.46** |
| Turnover | **6.27x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$12504.89** |

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