LATINOS TRADING

BACKTEST REPORT

Backtest #30036 · OSBC · OSBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+25.55%	1.94	100.0%	-8.33%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy generated a 100% win rate and 25.55% ROI, yet the sample size of three trades renders these results statistically insignificant and prone to overfitting. A Sharpe ratio of 1.94 is impressive but unreliable given the limited data points, masking potential tail risks. The 8.33% max drawdown suggests decent risk control, but the tiny trade count prevents robust evaluation of downside protection. Future analysis must expand the backtest window to include more market cycles for valid confidence intervals.

ADDITIONAL METRICS

CAGR	**25.55%**
Sortino Ratio	**1.94**
Turnover	**6.32x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$12558.79**