LATINOS TRADING

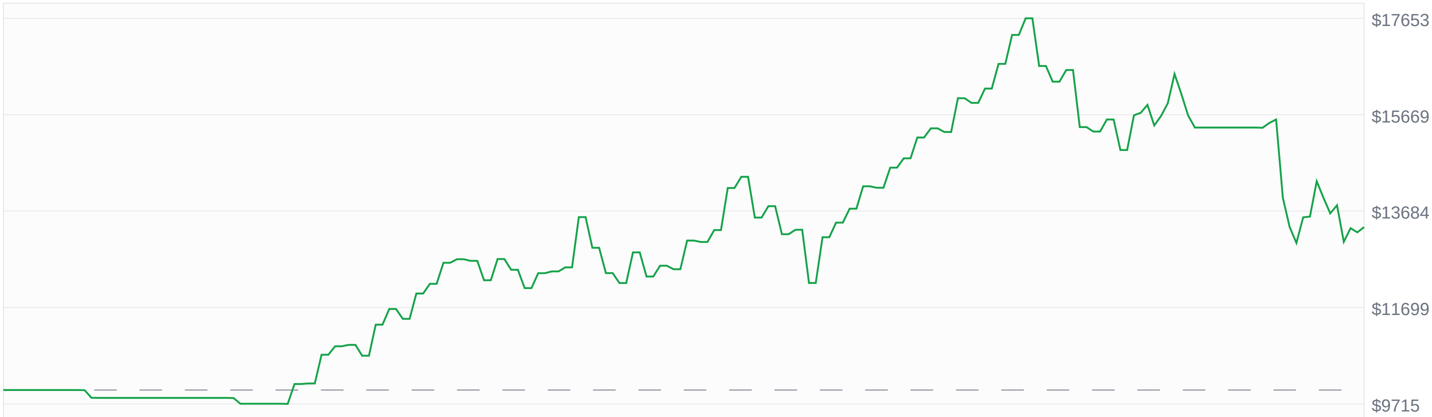
BACKTEST REPORT

Backtest #40227 · ATLC · ATLC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+33.51%	1.17	25.0%	-26.20%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +33.51% return and 1.17 Sharpe ratio appear attractive but are statistically meaningless with only four trades, which provides zero confidence in the strategy's true edge. A 25% win rate indicates the system relies heavily on a few outsized winners to offset frequent losses, creating a fragile risk profile. The 26.20% maximum drawdown is excessive for such a small sample, suggesting poor risk management or high volatility exposure without adequate stop-losses. This backtest demonstrates a survivorship bias trap where luck mimics skill, requiring immediate expansion of the historical dataset to at least two hundred trades to validate if the stochastic oversold signal possesses genuine predictive power.

ADDITIONAL METRICS

CAGR	**33.51%**
Sortino Ratio	**0.99**
Turnover	**9.33x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$13354.71**