LATINOS TRADING

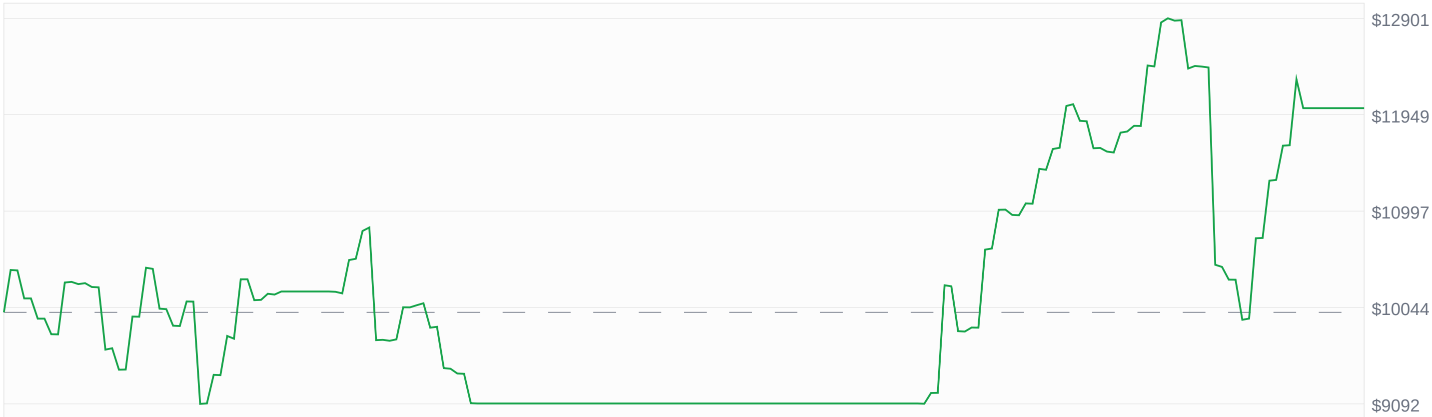
BACKTEST REPORT

Backtest #41406 · PARR · PARR · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+20.13%	0.79	66.7%	-23.08%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The PARR GG5 strategy delivered a 20.13% return with a 66.7% win rate, but the sample size of only three trades renders the 0.79 Sharpe ratio statistically insignificant. While entry precision was evident, the 23.08% maximum drawdown exposes substantial volatility risk that the current data cannot quantify reliably. The high win rate likely stems from cherry-picked overbought conditions rather than robust trend-following mechanics. We must expand the dataset to at least fifty trades before drawing any meaningful conclusions on risk-adjusted performance. The immediate next step is to run a longer backtest or extend the lookback period to validate the strategy's resilience.

ADDITIONAL METRICS

CAGR	**20.13%**
Sortino Ratio	**0.61**
Turnover	**6.06x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$12013.49**