LATINOS TRADING

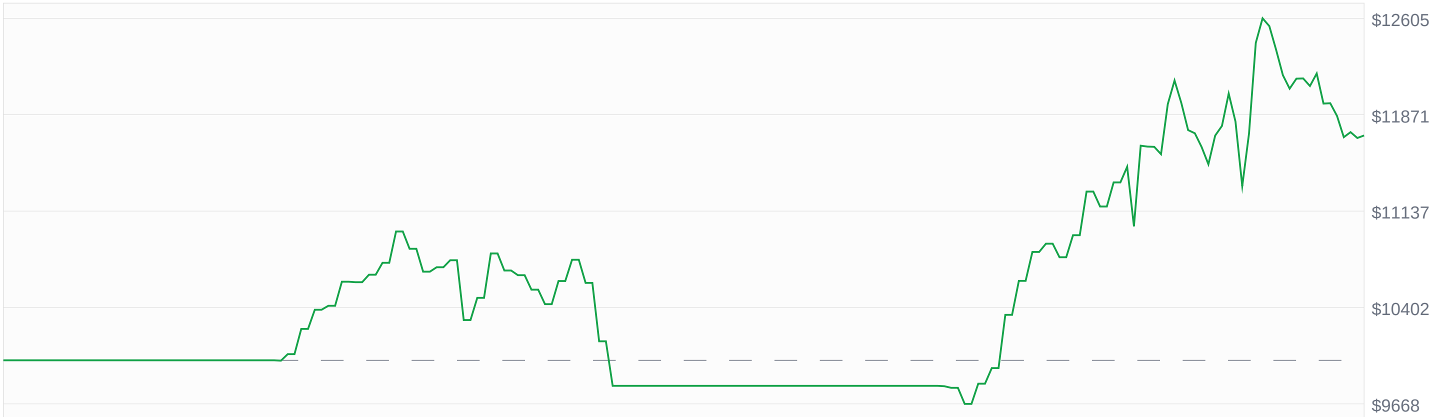
BACKTEST REPORT

Backtest #45222 · TBBK · TBBK · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.09%	1.12	50.0%	-10.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 17.09% ROI and 1.12 Sharpe ratio appear attractive but are statistically meaningless due to the tiny sample of only two trades. With a 50% win rate, the results likely reflect random variance rather than a robust edge in the stochastic oversold strategy. The 10.42% maximum drawdown indicates significant volatility relative to the profit achieved, suggesting poor risk-adjusted performance. This backtest lacks the statistical confidence required for institutional deployment or live trading. The immediate next step is to extend the simulation period to generate at least one hundred trades to establish a reliable baseline.

ADDITIONAL METRICS

CAGR	**17.09%**
Sortino Ratio	**0.93**
Turnover	**4.13x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11712.77**