LATINOS TRADING

BACKTEST REPORT

Backtest #53549 · DEC · DEC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.04%	0.27	66.7%	-16.99%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The DEC GG5_Stochastic_Oversold strategy achieved a modest +3.04% ROI with a 66.7% win rate, yet the sample of only three trades renders these statistics statistically insignificant for institutional deployment. Despite a high win rate, the strategy failed to generate a positive Sharpe ratio of 0.27 while exposing capital to a volatile 16.99% maximum drawdown. The lack of trade frequency suggests the stochastic oscillator thresholds were too restrictive for current market conditions or the timeframe was ill-suited for this specific asset. Before considering live allocation, we must expand the dataset through backtesting over a longer historical period to validate robustness and ensure the strategy can withstand broader market regimes.

ADDITIONAL METRICS

CAGR	**3.04%**
Sortino Ratio	**0.17**
Turnover	**5.73x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10306.66**