LATINOS TRADING

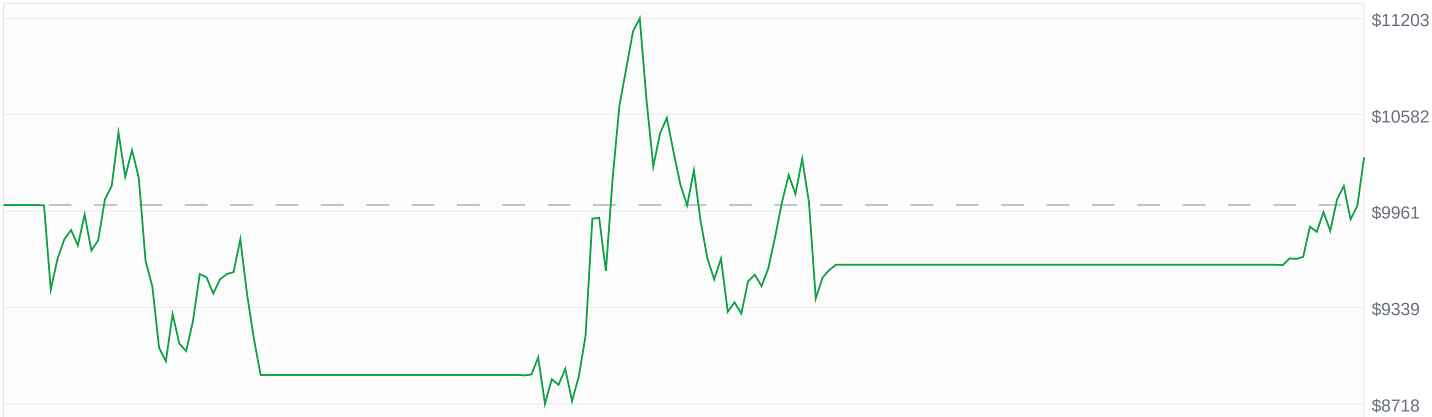
BACKTEST REPORT

Backtest #53550 · 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 shows a 66.7% win rate and +3.04% ROI, yet a 16.99% drawdown and 0.27 Sharpe indicate extreme fragility. With only three trades, these metrics suffer from high variance and lack statistical significance, making the apparent success a potential survivorship bias. The strategy likely captured a single bounce but failed to manage risk during subsequent volatility, resulting in poor risk-adjusted returns. We must increase the sample size via forward testing or optimize entry filters to distinguish signal from noise. Until data volume expands, this approach lacks institutional viability for live deployment.

ADDITIONAL METRICS

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

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