LATINOS TRADING

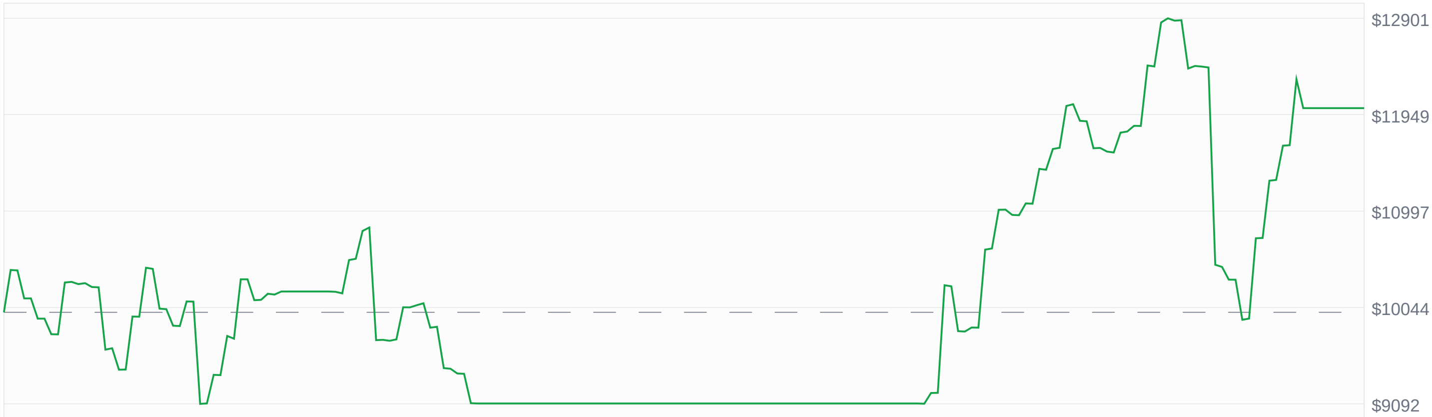
BACKTEST REPORT

Backtest #53953 · 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_Stochastic strategy delivered a +20.13% return, yet the 3-trade sample size creates severe statistical noise that invalidates any reliability claims. While the 66.7% win rate suggests directional competence, the 23.08% drawdown indicates excessive volatility relative to the meager 0.79 Sharpe ratio. The strategy appears to profit from rare, low-frequency events rather than capturing consistent alpha across the full equity curve. We must treat these results as a preliminary hypothesis rather than a confirmed edge until we expand the dataset. A concrete next step is to re-run the backtest on a longer historical dataset to validate if the Stochastic oversold signal holds under different market regimes.

ADDITIONAL METRICS

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

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