LATINOS TRADING

BACKTEST REPORT

Backtest #55494 · OSBC · OSBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.99%	1.67	100.0%	-8.33%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on OSBC delivered a flawless 100% win rate with a 21.99% ROI, yet the sample size of only two trades renders these metrics statistically insignificant. A Sharpe ratio of 1.67 suggests strong risk-adjusted returns, but the maximum drawdown of 8.33% indicates that the strategy is highly vulnerable to sudden market shifts that a small backtest cannot fully capture. Without additional trades to validate consistency across different market regimes, this performance should be treated as an anomaly rather than a confirmed edge. The next step is to execute a forward walk-forward analysis or expand the lookback period to gather sufficient data points for robust statistical validation.

ADDITIONAL METRICS

CAGR	**21.99%**
Sortino Ratio	**1.65**
Turnover	**4.26x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12203.00**

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