LATINOS TRADING

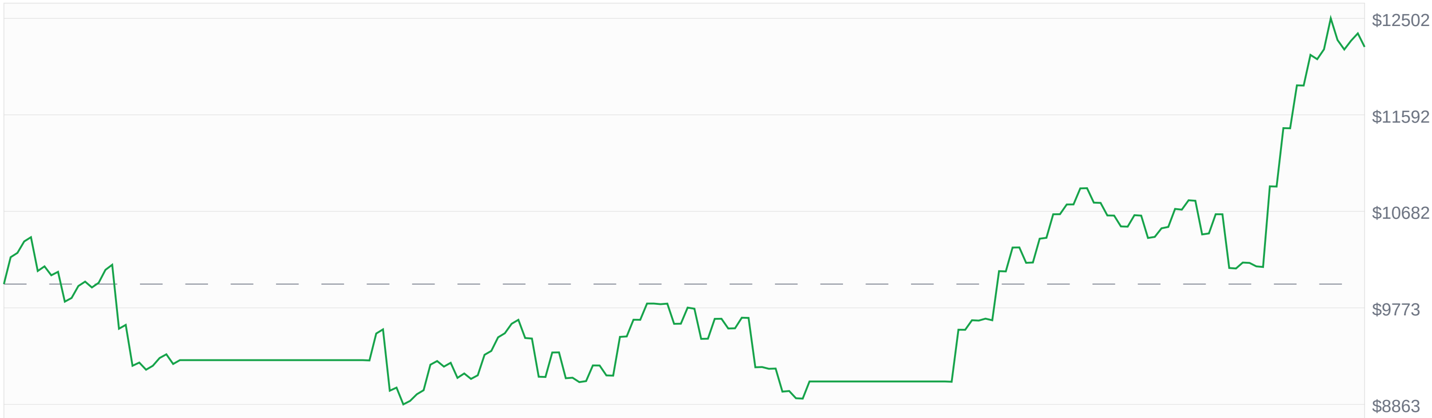
BACKTEST REPORT

Backtest #44842 · MPC · MPC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+22.28%	1.14	33.3%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MPC GG5_Stochastic_Oversold backtest shows a +22.28% ROI with a Sharpe of 1.14, yet the 33.3% win rate and only three trades reveal severe statistical fragility. A 12.60% drawdown indicates high volatility, and the low trade count prevents reliable confidence intervals for the reported metrics. While the strategy captures momentum effectively, the sample size is too small to validate its robustness against market regime shifts. The next step is to expand the backtest window to at least 100 trades to filter out noise and verify edge consistency.

ADDITIONAL METRICS

CAGR	**22.28%**
Sortino Ratio	**0.96**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$12232.01**