LATINOS TRADING

BACKTEST REPORT

Backtest #44847 · 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 +22.28% ROI and 1.14 Sharpe ratio suggest positive alpha, but the 33.3% win rate indicates the strategy relies heavily on a few large winners rather than consistent probability. With only three total trades, the sample size is statistically insignificant, meaning the 12.60% max drawdown likely does not reflect true tail risk or structural weakness. The current results are too thin to distinguish from random variance or overfitting to recent market conditions. Expand the backtest window to include at least 50 trades across multiple market regimes to establish statistical confidence.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.