LATINOS TRADING

BACKTEST REPORT

Backtest #45267 · ASC · ASC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on ASC shows promising directional bias with a 66.7% win rate, yet the sample size of three trades severely limits statistical confidence for institutional deployment. A 17.18% maximum drawdown relative to an 18.35% return indicates high volatility, while the Sharpe ratio of 0.82 suggests suboptimal risk-adjusted performance. The strategy works well in ranging markets but lacks robustness against trending corrections without volume confirmation. Next, expand the test period to at least 100 trades to validate if the win rate holds under different market regimes.

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**

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