LATINOS TRADING

BACKTEST REPORT

Backtest #45268 · 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 strategy generated an 18.35% return, but the sample size of only three trades renders the 66.7% win rate statistically insignificant for institutional confidence. A Sharpe ratio of 0.82 is mediocre, while the 17.18% maximum drawdown indicates high volatility relative to the gains. The primary weakness is the lack of statistical robustness, making it impossible to distinguish skill from luck. The next step is to extend the backtest period to include at least fifty trades to validate the signal’s consistency.

ADDITIONAL METRICS

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