LATINOS TRADING

BACKTEST REPORT

Backtest #55000 · HRTG · HRTG · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+20.18%	0.80	33.3%	-23.44%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The HRTG Stochastic Oversold strategy generated +20.18% ROI but with only three trades, the sample size is statistically insignificant and prone to overfitting. A 33.3% win rate and 0.80 Sharpe ratio indicate the signal lacks robustness, while the 23.44% drawdown suggests poor risk-adjusted performance in volatile conditions. The limited trade count prevents reliable estimation of alpha or transaction cost impact, rendering the results anecdotal rather than empirical. We must expand the backtest horizon or adjust entry filters to validate whether this setup produces consistent edge. Running a walk-forward analysis on a larger dataset is the necessary next step to confirm statistical validity.

ADDITIONAL METRICS

CAGR	**20.18%**
Sortino Ratio	**0.58**
Turnover	**5.82x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$12022.05**