LATINOS TRADING

BACKTEST REPORT

Backtest #55495 · OSBC · OSBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.99%	1.67	100.0%	-8.33%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest shows a 21.99% return with zero losses, yet the strategy only executed two trades, which creates a severe statistical confidence gap where a single outlier skews the entire performance profile. While the 1.67 Sharpe ratio suggests reasonable risk-adjusted returns, the 8.33% maximum drawdown indicates that a single failed trade would have significantly impacted the account during the simulation. The perfect win rate is misleading and likely due to an insufficient sample size rather than robustness, meaning the strategy lacks proven stability in varied market conditions. To validate the approach, you must run a forward simulation or extend the backtest window to capture at least 50 trades and assess performance across different market

ADDITIONAL METRICS

CAGR	**21.99%**
Sortino Ratio	**1.65**
Turnover	**4.26x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12203.00**