# LATINOS TRADING

## BACKTEST REPORT

Backtest #55672 · 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 MPC GG5_Stochastic_Oversold backtest shows a 22.28% ROI with a 1.14 Sharpe ratio, but the 33.3% win rate across only three trades indicates insufficient statistical significance for institutional deployment. A 12.60% maximum drawdown reveals high volatility exposure, suggesting the strategy captures rare, high-conviction moves while underperforming on trend-following efficiency. With such a narrow sample, the results likely reflect parameter overfitting rather than robust market edge. We must expand the lookback period or reduce position sizing to validate performance across different market regimes.

## 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.