LATINOS TRADING

BACKTEST REPORT

Backtest #56208 · NVGS · NVGS · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.64%	0.91	66.7%	-14.76%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The NVGS GG5_Stochastic_Oversold backtest shows a +11.64% ROI and 66.7% win rate, yet a Sharpe of 0.91 and 14.76% drawdown suggest high volatility per trade. With only three trades executed, statistical significance is low, and the sample size is insufficient to validate the strategy's robustness. The stochastic filter likely captured short-term oversold bounces without enough trend confirmation to smooth returns. The next step is to run a walk-forward analysis with increased trade frequency to determine if the edge holds across different market regimes.

ADDITIONAL METRICS

CAGR	**11.64%**
Sortino Ratio	**0.58**
Turnover	**6.58x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11163.50**