LATINOS TRADING

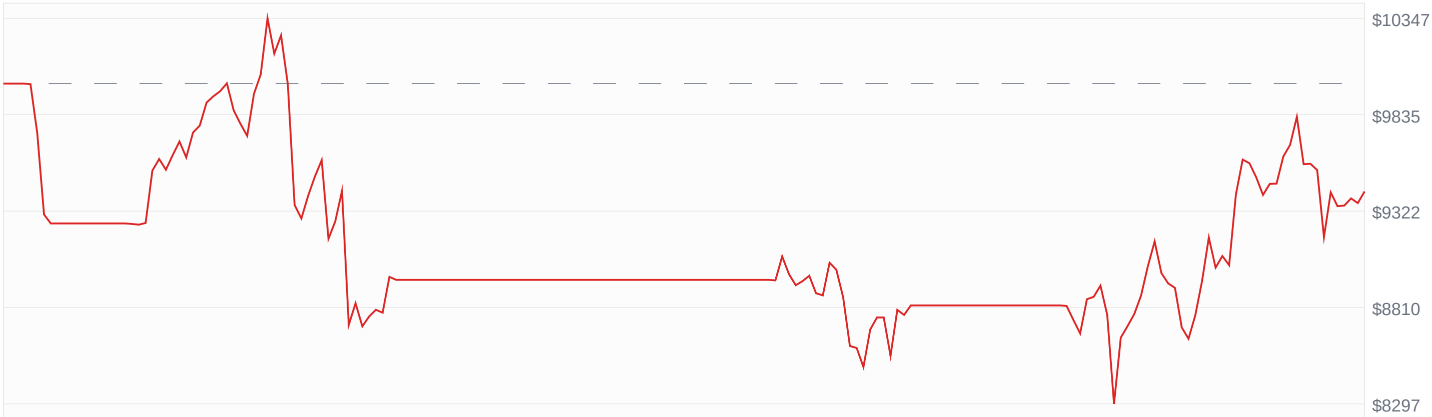
BACKTEST REPORT

Backtest #50618 · COF · COF · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.76%	-0.22	25.0%	-19.81%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The COF backtest shows severe underperformance with a negative Sharpe ratio and a meager 25% win rate across only four trades. Such a small sample size lacks statistical significance, making the 19.81% drawdown and -5.76% ROI unreliable indicators of true strategy quality. The Stochastic Oversold filter likely failed to capture the asset's momentum dynamics effectively during this specific interval. We must increase the simulation period to gather sufficient trade data before drawing definitive conclusions about the strategy's viability.

ADDITIONAL METRICS

CAGR	**-5.76%**
Sortino Ratio	**-0.14**
Turnover	**7.35x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$9426.63**