LATINOS TRADING

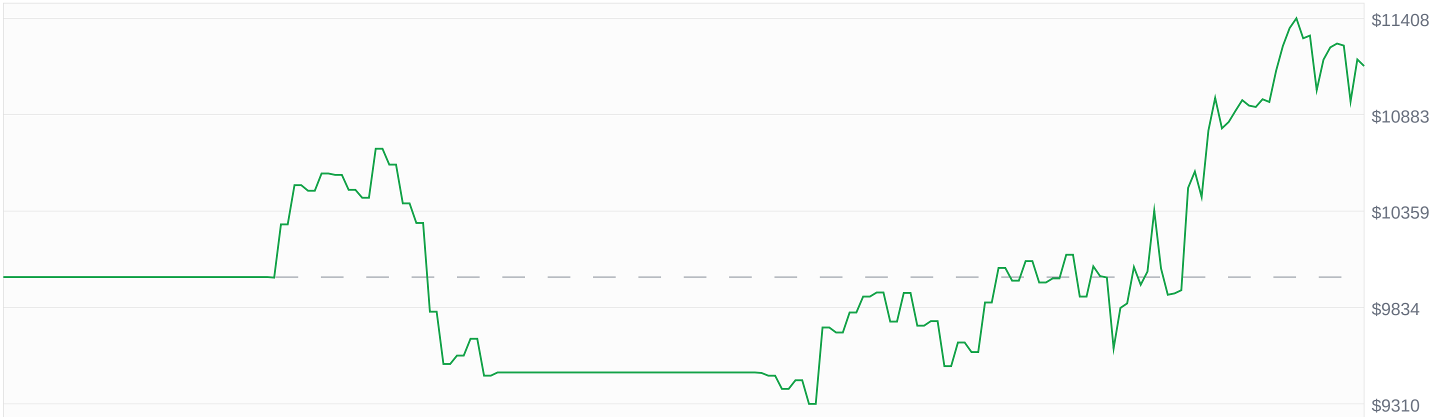
BACKTEST REPORT

Backtest #52655 · TCBX · TCBX · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.44%	0.85	50.0%	-12.17%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The TCBX stochastic oversold strategy shows a nominal 11.44% gain, yet the 50% win rate and only two trades reveal insufficient statistical confidence to validate the 0.85 Sharpe ratio. A 12.17% drawdown indicates significant volatility exposure that the current sample fails to mitigate against normal market noise. The narrow trade history suggests the strategy is highly sensitive to entry conditions rather than demonstrating robust trend-following capability. We must expand the backtest window to capture varied market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	**11.44%**
Sortino Ratio	**0.69**
Turnover	**4.01x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11147.83**

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