# LATINOS TRADING

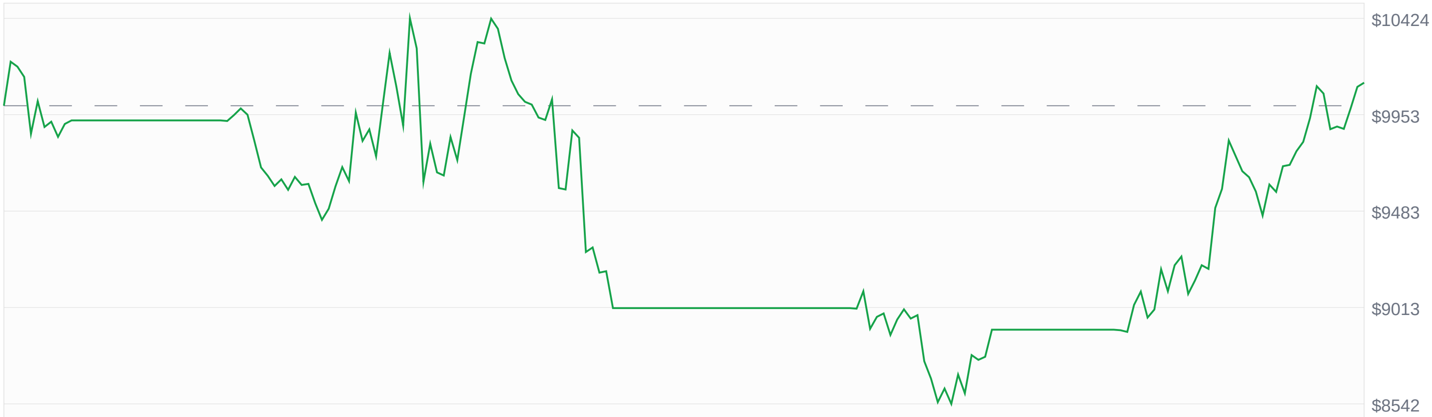
## BACKTEST REPORT

Backtest #28514 · FBK · FBK · GG5_Stochastic_Oversold (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +1.06% | 0.17 | 25.0% | -18.05% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The strategy demonstrates prohibitive risk with an eighteen percent drawdown against a marginal one percent return, rendering the risk-adjusted profile critically weak. The statistical confidence is negligible given the sample size of only four trades, making the twenty-five percent win rate unrepresentative of underlying edge. The Sharpe ratio of zero point one seven indicates returns are not compensating for the volatility exposure. This backtest fails to validate the strategy for live deployment due to insufficient data density. The immediate next step is expanding the lookback window to gather a statistically significant trade history before any further evaluation.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **1.06%** |
| Sortino Ratio | **0.13** |
| Turnover | **7.58x** |
| Total Trades | **4** |
| Initial Capital | **$9997.00** |
| Final Capital | **$10109.44** |

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