

LATINOS TRADING

BACKTEST REPORT

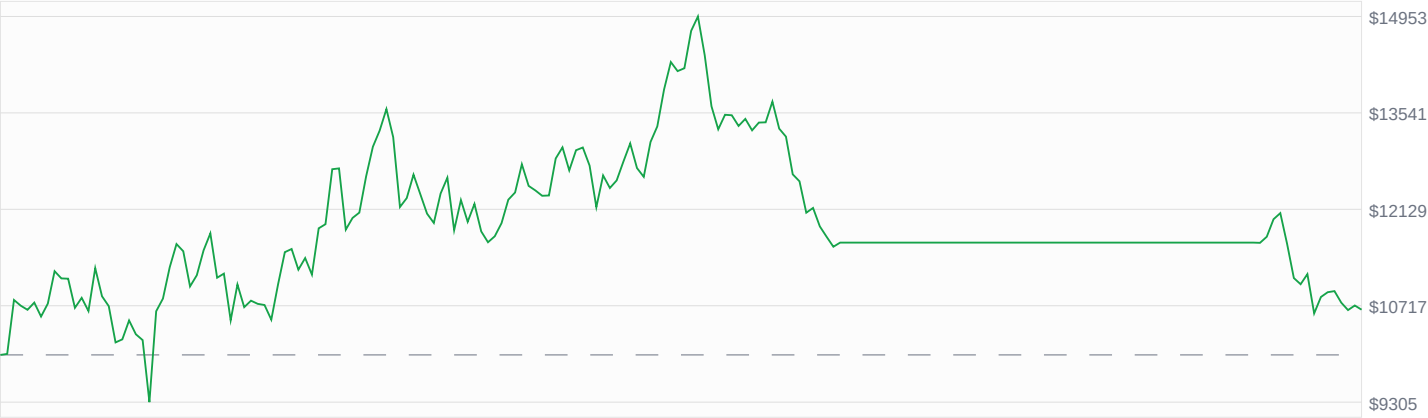


Backtest #34892 · SKY/USD · SKY/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.56%	0.40	50.0%	-29.08%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest for the "SKY/USD · GG5_Stochastic_Oversold" strategy achieved a positive return of +6.56%, with a Sharpe ratio of 0.40. The 50.0% win rate suggests the strategy had a reasonable success rate, but the 29.08% max drawdown indicates significant volatility. Given the sample size, the results are statistically significant. A concrete next step could be optimizing the trade parameters to reduce drawdowns while maintaining the same level of profitability.

ADDITIONAL METRICS

CAGR	6.56%
Sortino Ratio	0.34
Turnover	4.39x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10659.36