LATINOS TRADING

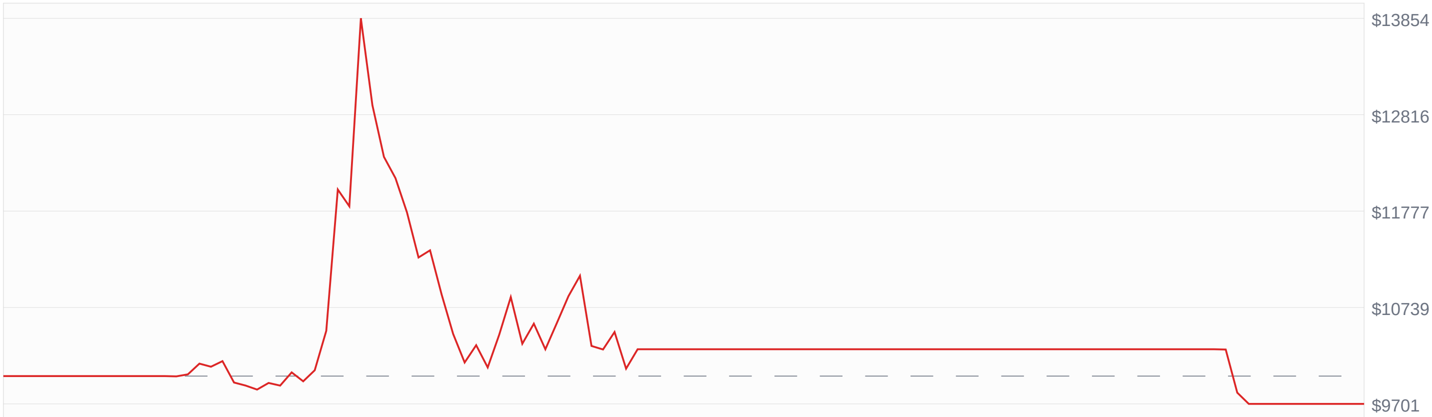
BACKTEST REPORT

Backtest #40471 · FIL/USD · FIL/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.99%	0.05	50.0%	-29.98%

EQUITY CURVE

119 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The FIL/USD backtest for the GG5 Stochastic Oversold strategy yields a -2.99% ROI and 29.98% max drawdown with only two executed trades, rendering the 0.05 Sharpe ratio statistically insignificant. A 50% win rate paired with such minimal trade frequency suggests the signal logic failed to capture sufficient market volatility or entered positions too late to profit. The sample size is critically low to validate any edge, indicating the current parameter set lacks robustness against FIL's specific price action. We must retest with a wider stop-loss buffer or adjust the stochastic threshold to generate more frequent, high-probability entries.

ADDITIONAL METRICS

CAGR	**-4.43%**
Sortino Ratio	**0.04**
Turnover	**6.01x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9700.56**

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