LATINOS TRADING

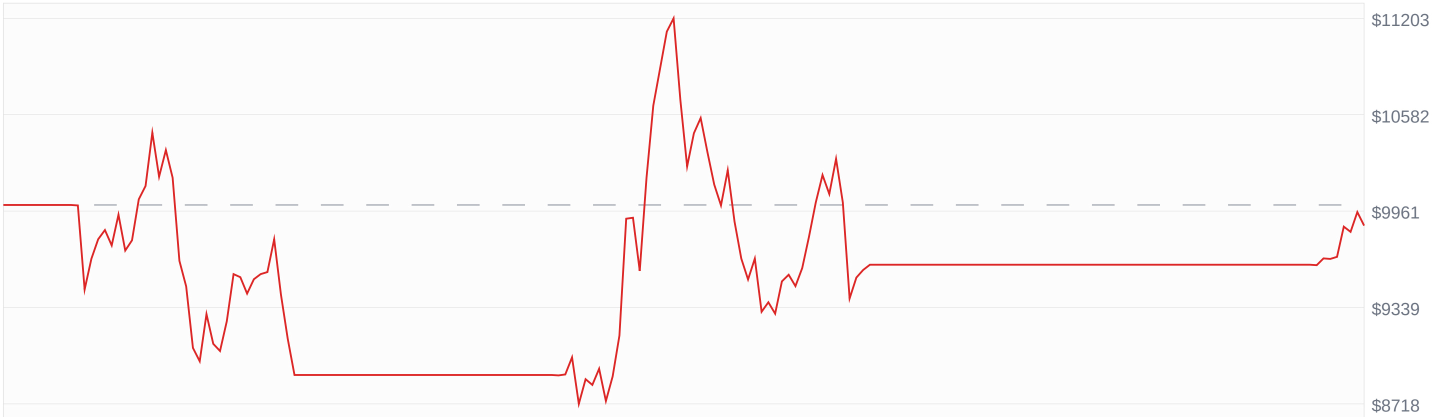
BACKTEST REPORT

Backtest #40692 · DEC · DEC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.36%	0.07	66.7%	-16.99%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on DEC suffered a negative ROI of -1.36% with a dismal Sharpe ratio of 0.07, indicating poor risk-adjusted returns. Despite a 66.7% win rate, the strategy executed only three trades, rendering the statistical results inconclusive and prone to noise. The maximum drawdown of 16.99% highlights significant volatility exposure that a single outlier trade likely exacerbated. Given the insufficient sample size, any performance metrics are not statistically significant and should be treated as exploratory data. We must increase trade frequency through backtesting on extended historical periods to validate whether the stochastic signals hold up before live deployment.

ADDITIONAL METRICS

CAGR	**-1.36%**
Sortino Ratio	**0.04**
Turnover	**5.69x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9867.01**

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