LATINOS TRADING

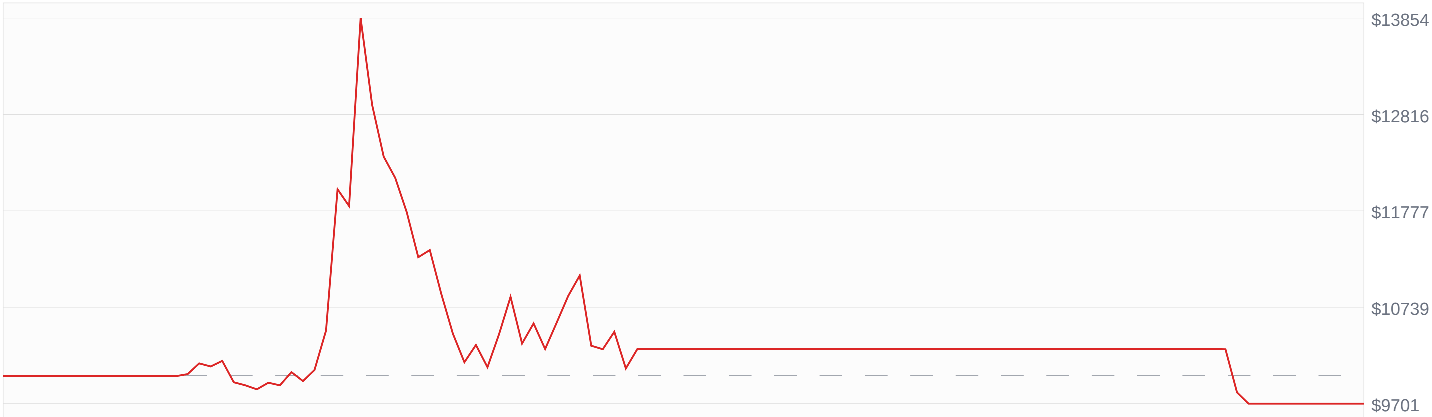
BACKTEST REPORT

Backtest #41263 · 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 strategy generated a negative return of -2.99% with a negligible Sharpe ratio of 0.05, indicating a complete lack of risk-adjusted edge. A 50% win rate is statistically meaningless here because the sample size of only two trades provides zero confidence in the underlying stochastic logic. The severe 29.98% maximum drawdown relative to the small sample suggests extreme volatility exposure without adequate protective filters. The primary failure is the inability to capture sufficient alpha to overcome transaction costs and market noise. The concrete next step is to increase the historical data window to at least 250 trades to establish a statistically valid baseline before further optimization.

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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