LATINOS TRADING

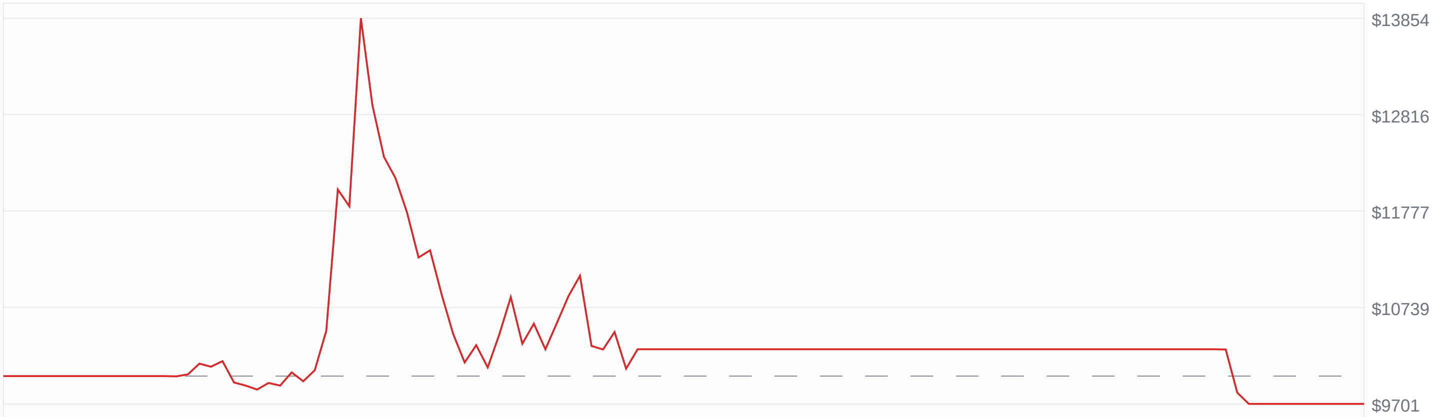
BACKTEST REPORT

Backtest #41264 · 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 failed to generate alpha, evidenced by a negative ROI of -2.99% and a near-zero Sharpe ratio of 0.05. A 50% win rate combined with a severe max drawdown of 29.98% indicates the stochastic oversold signal lacks robustness in this market regime. Statistical confidence is essentially zero given the tiny sample size of only two trades, rendering the results meaningless for performance evaluation. The primary failure is the extreme risk relative to return, where the drawdown dwarfs any potential gain from the minimal trade count. Next step is to increase the sample size to at least fifty trades before considering any parameter optimization or deployment.

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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