LATINOS TRADING

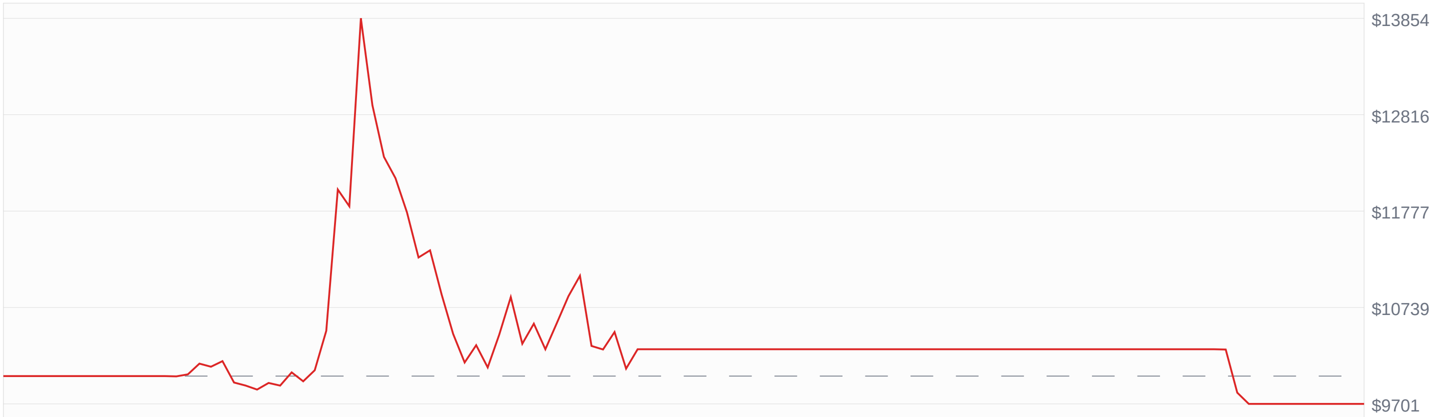
BACKTEST REPORT

Backtest #41265 · 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 on the GG5 Stochastic Oversold strategy yielded a -2.99% ROI with a negligible Sharpe ratio of 0.05, indicating a lack of risk-adjusted alpha. The strategy's 50% win rate and max drawdown of nearly 30% suggest the stochastic signals failed to capture directional momentum effectively in this specific sample. With only two total trades executed, the statistical sample size is insufficient to validate any meaningful edge or strategy robustness. The primary failure lies in the inability to filter out choppy market conditions where mean-reversion logic often triggers premature exits. The next logical step is to expand the sample period or adjust the stochastic threshold to ensure sufficient trade frequency for

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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