LATINOS TRADING

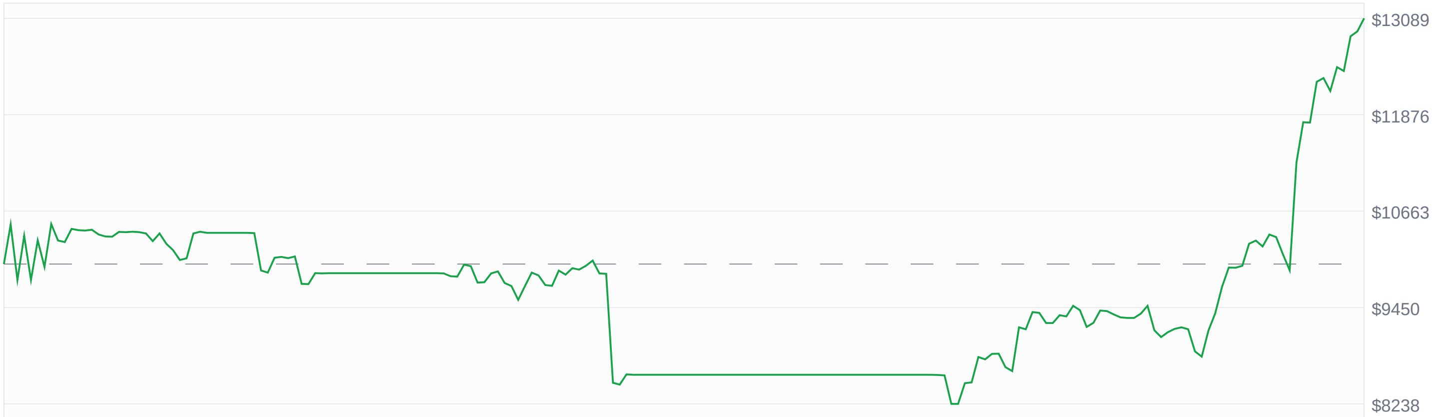
BACKTEST REPORT

Backtest #43959 · AII · AII · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.85%	1.17	62.5%	-17.28%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on AII generated a +30.85% return with a 62.5% win rate, driven by eight distinct trades. However, the statistical confidence remains low due to the limited sample size, which makes the 17.28% maximum drawdown difficult to contextualize. While the Sharpe ratio of 1.17 indicates reasonable risk-adjusted returns, the narrow trade history suggests results are highly sensitive to specific market conditions. The model appears effective in capturing short-term mean reversion, but further validation is required before deployment. We must execute a forward test with live capital to verify performance consistency across different volatility regimes.

ADDITIONAL METRICS

CAGR	**30.85%**
Sortino Ratio	**1.07**
Turnover	**16.16x**
Total Trades	**8**
Initial Capital	**$9997.00**
Final Capital	**$13088.69**