LATINOS TRADING

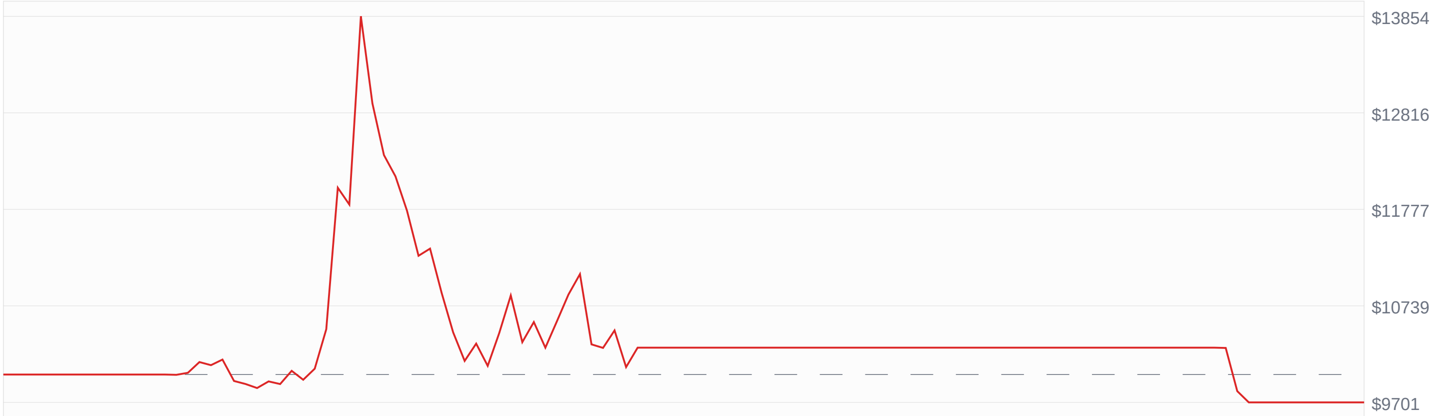
BACKTEST REPORT

Backtest #50576 · 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 backtest on FIL/USD reveals a strategy with severe underperformance, showing a -2.99% ROI and an insignificant 0.05 Sharpe ratio. A mere 50% win rate and a catastrophic 29.98% maximum drawdown indicate the stochastic oversold logic fails to capture FIL's volatility effectively.
With only two trades executed, the statistical sample is too small to validate the approach or distinguish between random noise and genuine strategy failure. We must avoid deploying capital in this setup immediately and instead retest the strategy with adjusted parameters or a longer historical window to ensure statistical relevance.

ADDITIONAL METRICS

CAGR	**-4.43%**
Sortino Ratio	**0.04**
Turnover	**6.01x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9700.56**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.