

LATINOS TRADING

BACKTEST REPORT

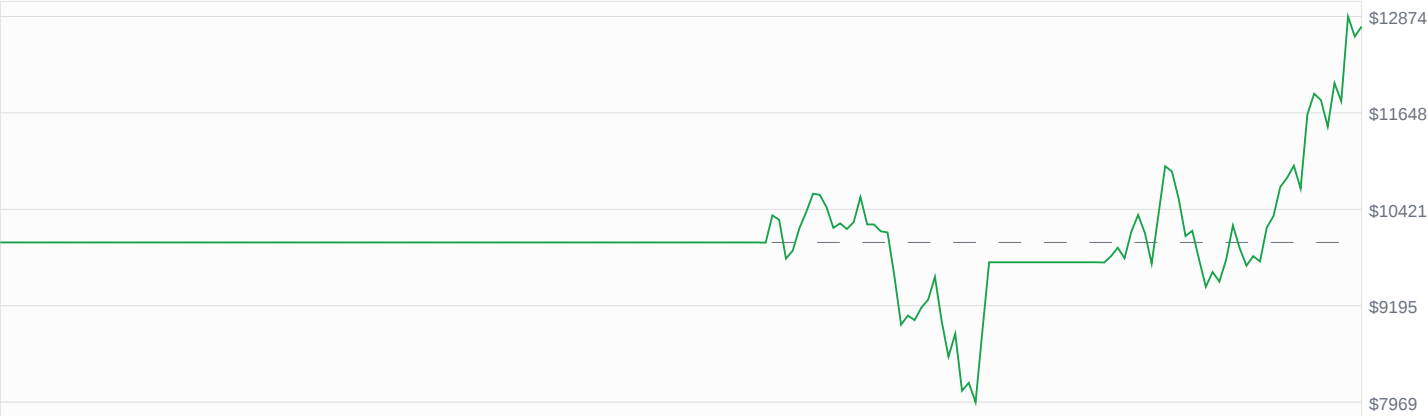


Backtest #50741 · BULL · BULL · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+27.43%	1.03	50.0%	-20.59%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BULL GG5 Stochastic strategy generated +27.43% ROI with a 1.03 Sharpe, yet its 50% win rate and single-digit trade count offer negligible statistical significance. A maximum drawdown of 20.59% reveals extreme volatility sensitivity that a simple oversold filter failed to mitigate effectively. Without additional trades, the performance metrics are indistinguishable from random noise rather than a robust alpha source. We must expand the sample size or tighten entry filters before deploying real capital.

ADDITIONAL METRICS

CAGR	27.43%
Sortino Ratio	0.71
Turnover	4.22x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12746.37