LATINOS TRADING

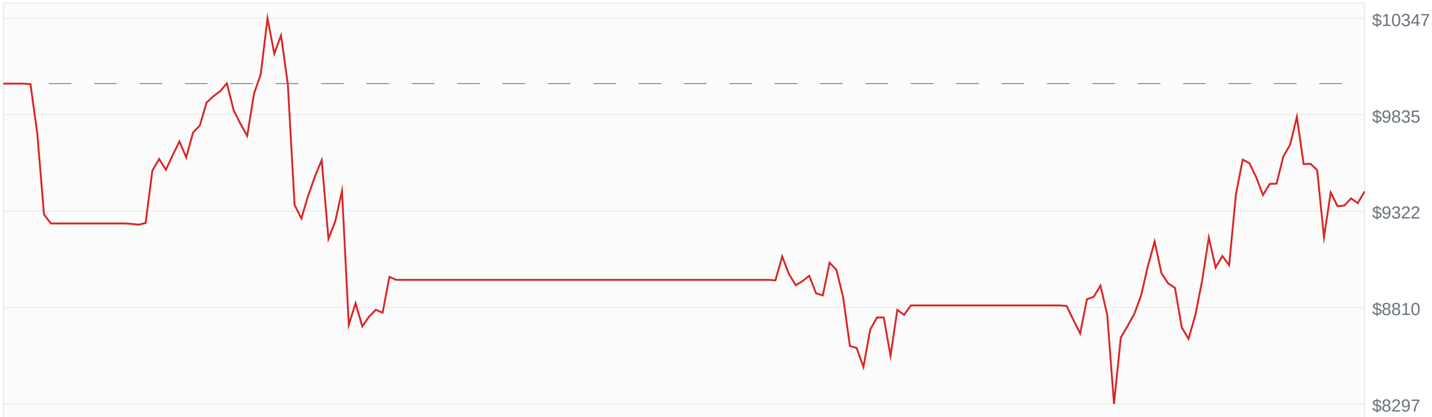
BACKTEST REPORT

Backtest #53383 · COF · COF · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.76%	-0.22	25.0%	-19.81%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The COF GG5 Stochastic Oversold strategy failed decisively, delivering a negative ROI of -5.76% alongside a Sharpe ratio of -0.22. With only four trades executed, the sample size is statistically negligible, rendering the 25% win rate and 19.81% drawdown unreliable indicators of future performance. The strategy appears overly sensitive to short-term volatility, triggering false signals during a trending or choppy market regime rather than a genuine oversold condition. We must expand the sample size through walk-forward analysis and verify if the stochastic thresholds require widening to filter out noise. The immediate next step is to backtest against a larger dataset to determine if parameter adjustments can stabilize entry

ADDITIONAL METRICS

CAGR	**-5.76%**
Sortino Ratio	**-0.14**
Turnover	**7.35x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$9426.63**

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