

LATINOS TRADING

BACKTEST REPORT

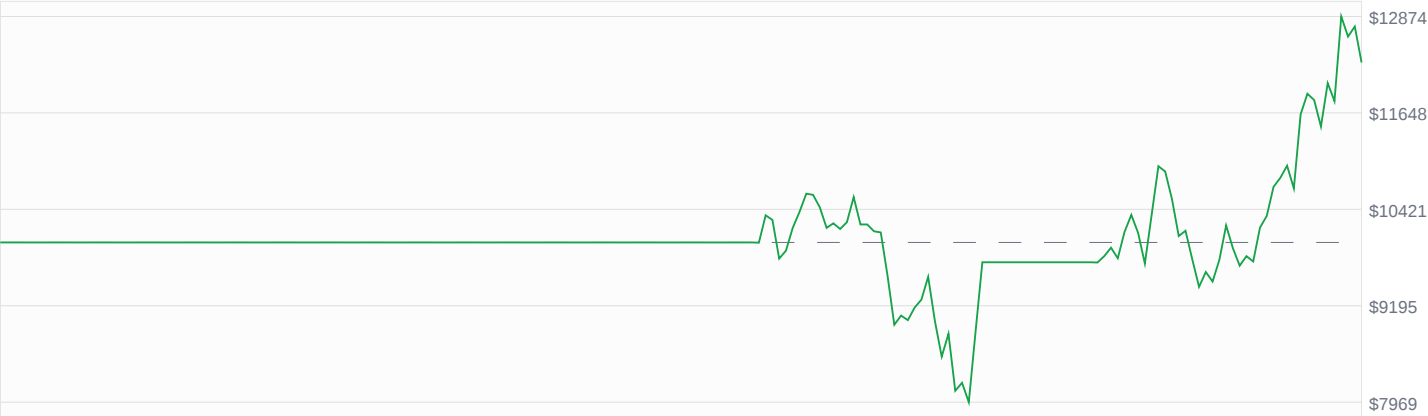


Backtest #53570 · BULL · BULL · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+22.85%	0.89	50.0%	-20.59%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on BULL generated a 22.85% ROI with a 50% win rate, yet the 0.89 Sharpe ratio and 20.59% drawdown reveal excessive volatility relative to returns. With only two trades executed, the statistical sample is critically insufficient to validate any edge or confirm the strategy's robustness across market regimes. The lack of diversification and high drawdown suggest the entry signals are too sensitive to current noise rather than capturing a sustainable trend. We must immediately expand the backtest window to include at least 50 trades before deploying live capital.

ADDITIONAL METRICS

CAGR	22.85%
Sortino Ratio	0.62
Turnover	4.18x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12288.74