LATINOS TRADING

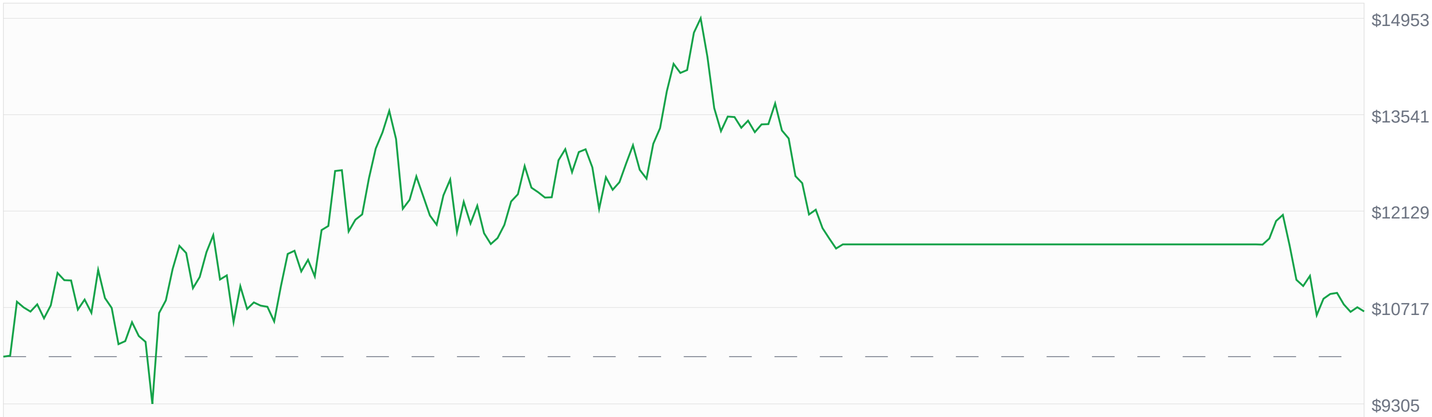
BACKTEST REPORT

Backtest #55757 · SKY/USD · SKY/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.56%	0.40	50.0%	-29.08%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The SKY/USD GG5 Stochastic Oversold backtest shows a 6.56% ROI with a 50% win rate, but the 29.08% drawdown and 0.40 Sharpe ratio suggest significant volatility. Such a result is statistically meaningless with only two trades, as the strategy lacks sufficient sample size to confirm reliability or filter false signals. The approach captures rare oversold conditions but fails to manage risk effectively during the single losing trade that drove the substantial drawdown. Before deploying capital, we must expand the sample size by adjusting filter thresholds or increasing the simulation horizon to ensure robustness.

ADDITIONAL METRICS

CAGR	6.56%
Sortino Ratio	0.34
Turnover	4.39x
Total Trades	2
Initial Capital	$9997.00
Final Capital	$10659.36

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