LATINOS TRADING

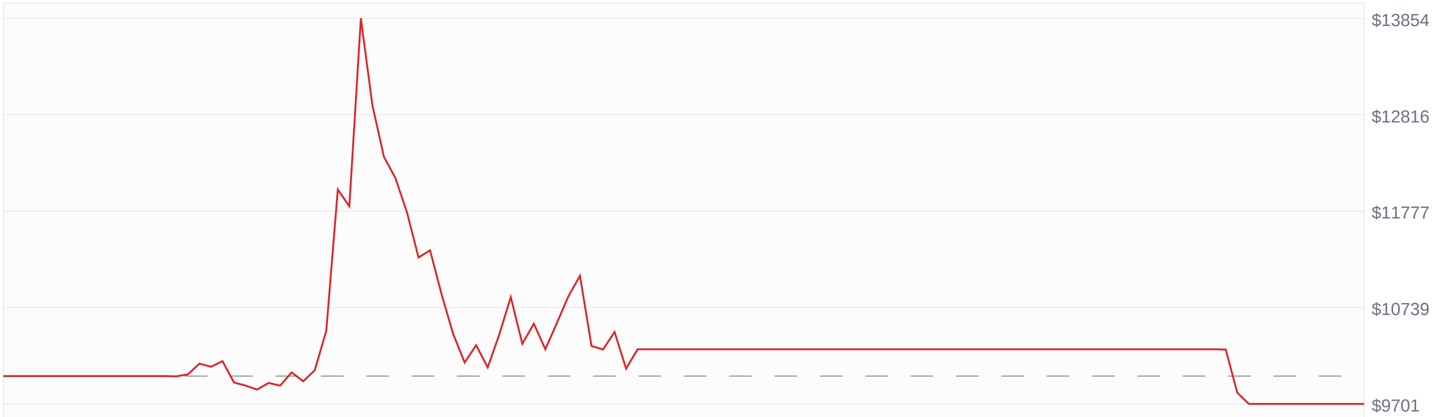
BACKTEST REPORT

Backtest #7982 · 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

This backtest reveals a critically flawed strategy with a 29.98% max drawdown that dwarfs the negligible -2.99% ROI, indicating severe risk-reward asymmetry. A Sharpe ratio of 0.05 and only two trades render the 50% win rate statistically meaningless due to insufficient sample size for confidence. The strategy failed to generate alpha while exposing capital to extreme volatility without compensatory returns. Immediate refinement of entry signals and position sizing is required to mitigate drawdown before further testing.

ADDITIONAL METRICS

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