LATINOS TRADING

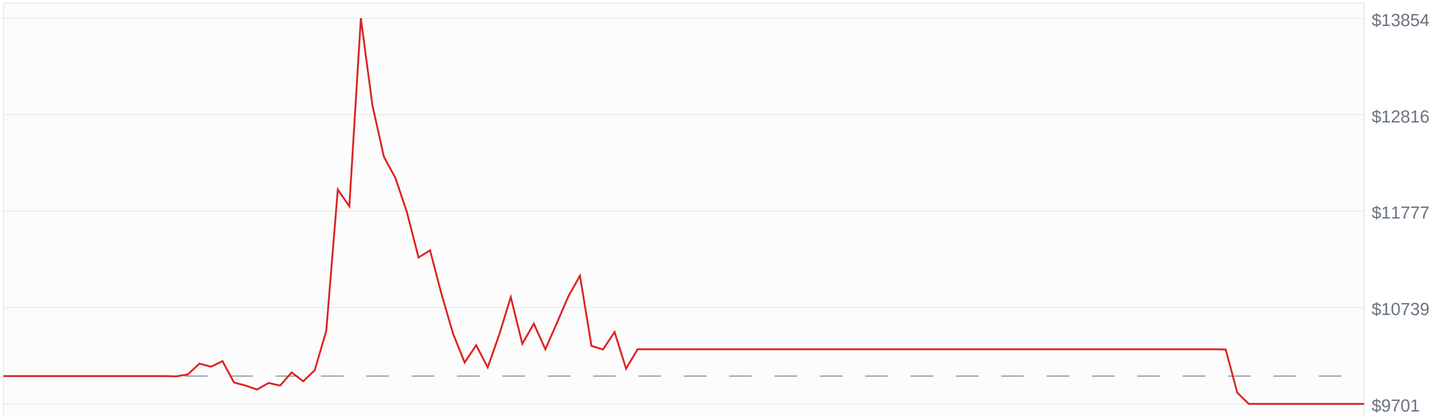
BACKTEST REPORT

Backtest #8012 · 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

The FIL/USD backtest shows a -2.99% ROI with a negligible 0.05 Sharpe ratio and a severe 29.98% max drawdown, indicating poor risk-adjusted performance. While the 50% win rate appears neutral, the statistical confidence is virtually zero given the tiny sample size of just two trades. This dataset is insufficient to validate the GG5_Stochastic Oversold strategy's edge or distinguish signal from random noise. The next step must involve expanding the lookback period to accumulate a statistically significant trade count before further consideration. Until then, the strategy lacks the robustness required for any institutional deployment.

ADDITIONAL METRICS

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