LATINOS TRADING

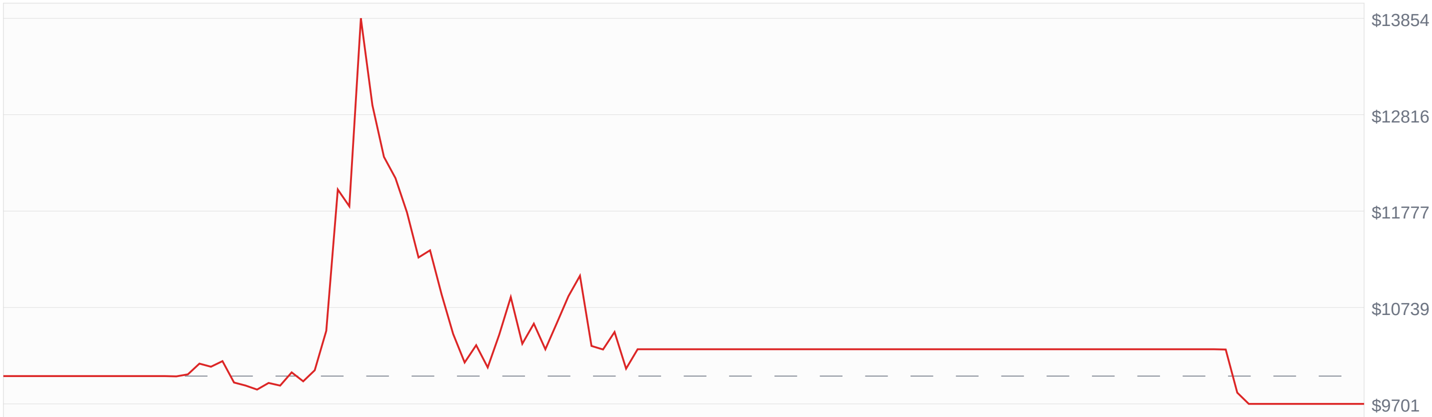
BACKTEST REPORT

Backtest #41262 · 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 for the GG5_Stochastic_Oversold strategy yields an unacceptable -2.99% ROI and a razor-thin Sharpe ratio of 0.05, indicating a lack of statistical significance due to only two executed trades. Although the 50% win rate suggests a balanced probability, the severe 29.98% maximum drawdown reveals extreme volatility exposure that renders the strategy unreliable for live deployment. The sample size is insufficient to validate the stochastic oscillator's effectiveness on this specific pair, creating high uncertainty regarding future performance. We must expand the test parameters or adjust the time interval to generate a statistically robust dataset before considering any real capital allocation. The strategy currently fails to meet

ADDITIONAL METRICS

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

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