LATINOS TRADING

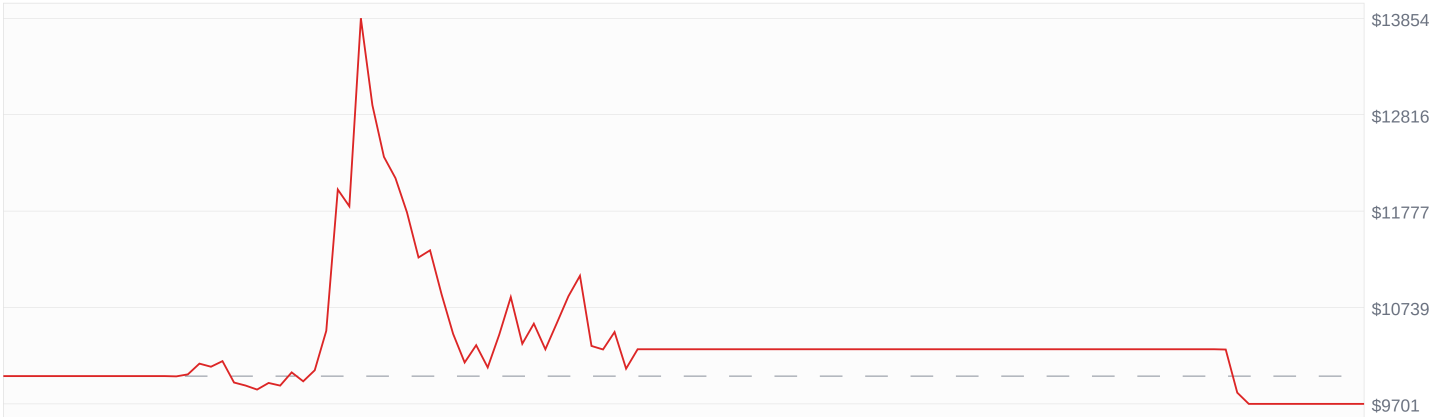
BACKTEST REPORT

Backtest #41267 · 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 backtest on FIL/USD for the GG5 strategy shows a lack of statistical significance due to only two trades executed. A 50% win rate paired with a sharp 29.98% drawdown and a near-zero Sharpe ratio indicates the strategy is currently overfitting or failing to capture meaningful market moves. The negative ROI of 2.99% confirms that costs and slippage are eroding capital faster than signals generate returns. Before deploying live, we must expand the sample size by testing across multiple market regimes or adjusting the lookback period to filter noise. This data suggests the current parameters are not robust enough to survive real-time volatility without further refinement.

ADDITIONAL METRICS

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