LATINOS TRADING

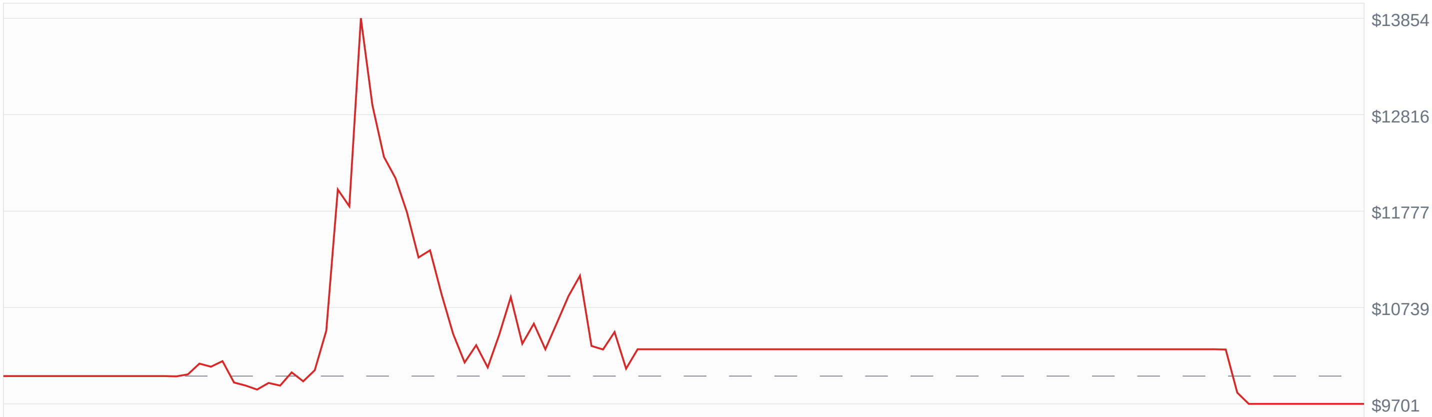
BACKTEST REPORT

Backtest #41271 · 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 GG5_Stochastic_Oversold strategy on FIL/USD failed to generate alpha, returning a -2.99% ROI with a negligible 0.05 Sharpe ratio over only two trades. A 50% win rate and 29.98% maximum drawdown indicate that entry signals are coincidental rather than predictive, likely due to extreme volatility in the FIL asset class. Statistical confidence is effectively zero given the tiny sample size, making any performance metrics unreliable indicators of future behavior. We must reject this strategy for this pair and instead test a trend-following approach or increase the trade minimum to capture meaningful statistical significance.

ADDITIONAL METRICS

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