LATINOS TRADING

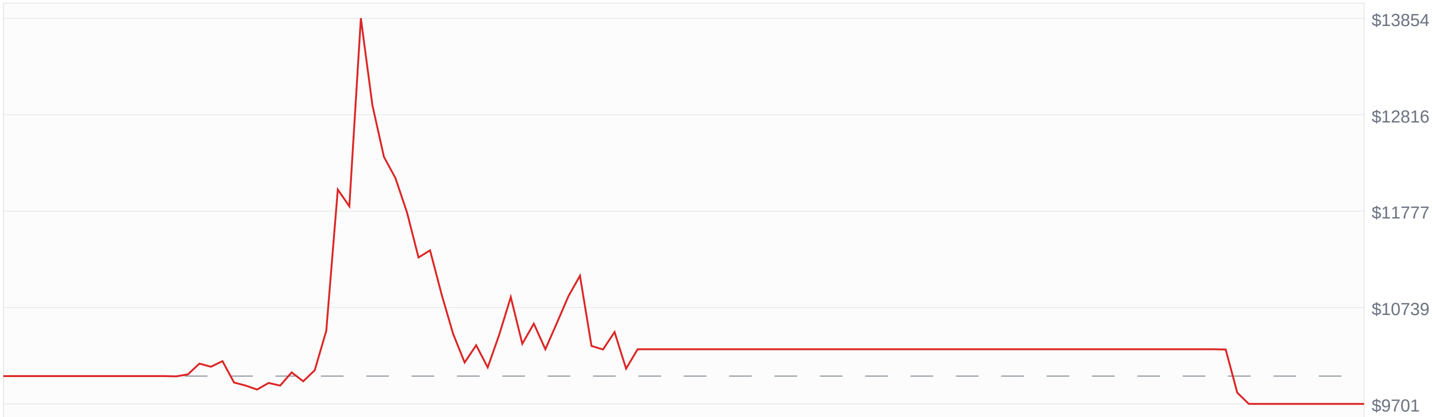
BACKTEST REPORT

Backtest #41272 · 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 strategy generated a negative ROI of -2.99% with a negligible Sharpe ratio of 0.05, indicating no risk-adjusted edge. A max drawdown of 29.98% is excessive relative to the returns, exposing capital to disproportionate downside risk. Statistical confidence is effectively zero given only two total trades, making the 50% win rate purely anecdotal. The primary failure is the lack of sample size to validate the stochastic oversold logic. Next, expand the backtest window to at least one hundred trades before considering live deployment.

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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