LATINOS TRADING

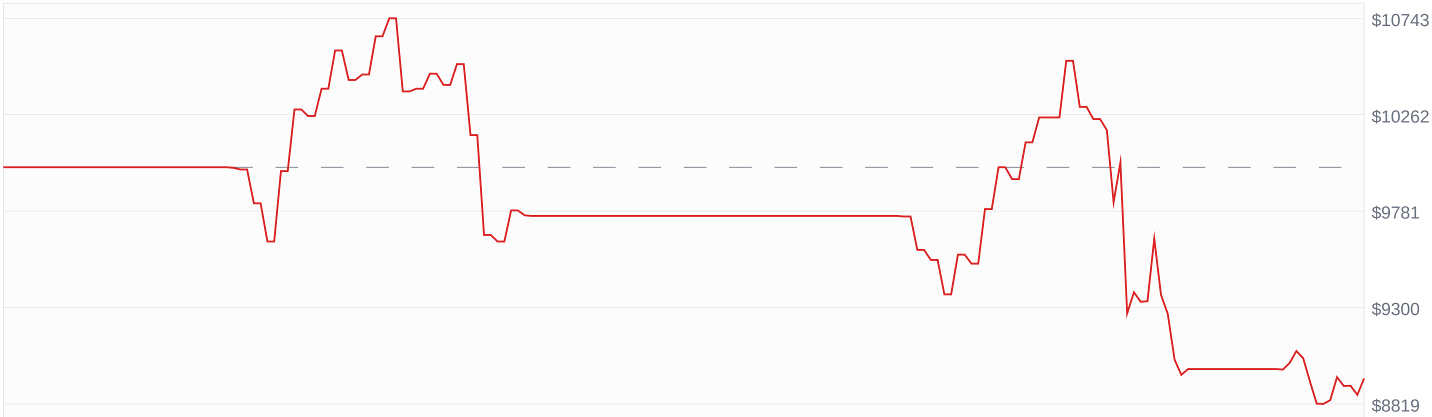
BACKTEST REPORT

Backtest #45087 · FSUN · FSUN · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-10.56%	-0.71	0.0%	-17.91%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy suffered a 10.56% loss with a -0.71 Sharpe ratio, driven by a 0% win rate across only three trades. This sample size is statistically insignificant, so the poor performance likely reflects bad luck rather than a flaw in the stochastic oversold logic. The 17.91% drawdown indicates high volatility exposure without adequate protective filters. We need to increase the trade sample to at least fifty executions to establish statistical confidence. Next, retest the strategy on a longer historical window to validate if the signal holds up under broader market conditions.

ADDITIONAL METRICS

CAGR	**-10.56%**
Sortino Ratio	**-0.46**
Turnover	**5.64x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8946.20**