LATINOS TRADING

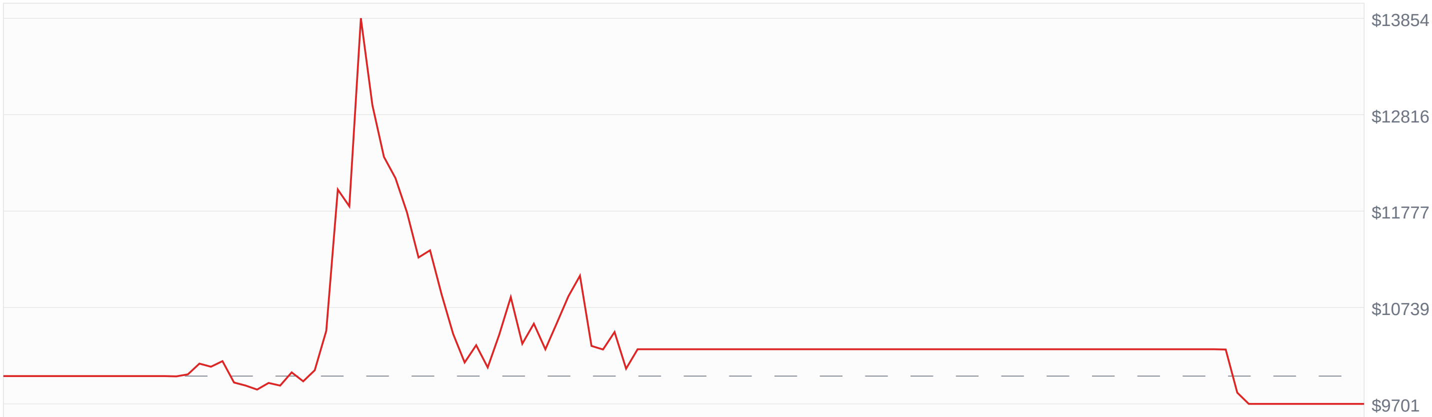
BACKTEST REPORT

Backtest #53910 · 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 decisively, delivering a -2.99% return and a Sharpe ratio of 0.05 due to insufficient signal filtering. With only two trades executed, the sample size is statistically too small to validate the edge or confirm the strategy's robustness. The 29.98% maximum drawdown highlights extreme volatility exposure that the current logic cannot manage without tighter risk controls. A necessary next step is to increase the lookback period for stochastic calculation or add a volume filter before entry. This approach requires further validation before deployment in live markets.

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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