LATINOS TRADING

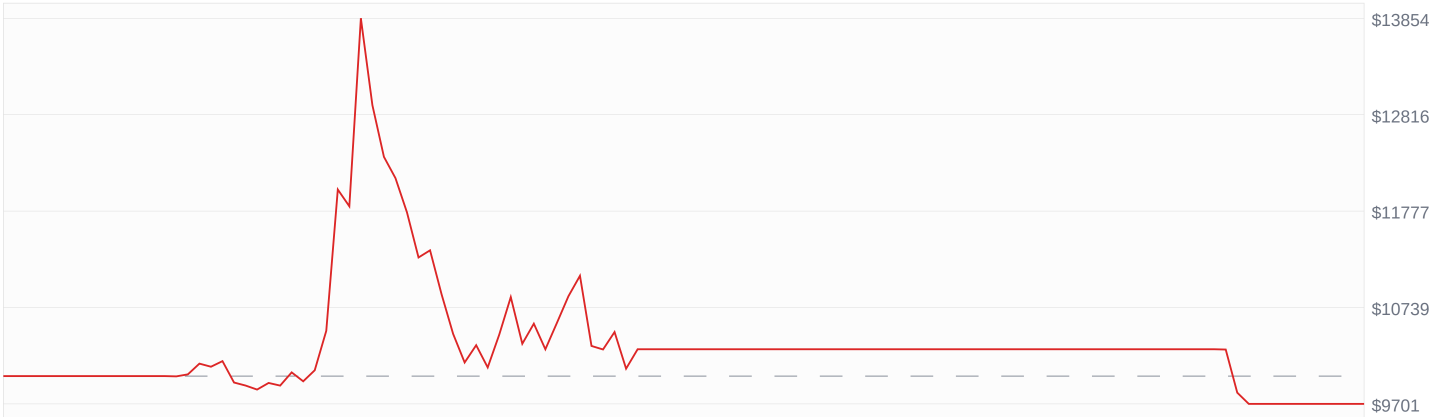
BACKTEST REPORT

Backtest #41066 · 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 failed to generate alpha, yielding a -2.99% return with a negligible Sharpe ratio of 0.05. While the 50% win rate appears neutral, the 29.98% max drawdown indicates severe risk exposure relative to the minimal gains. Statistical confidence is effectively zero due to the tiny sample size of only two trades, rendering these results an anecdotal outlier rather than a robust signal. The stochastic oversold logic likely entered positions during high-volatility dips without sufficient trend confirmation. A concrete next step is to extend the backtest period to at least one hundred trades and incorporate a volatility filter to reduce false positives.

ADDITIONAL METRICS

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