LATINOS TRADING

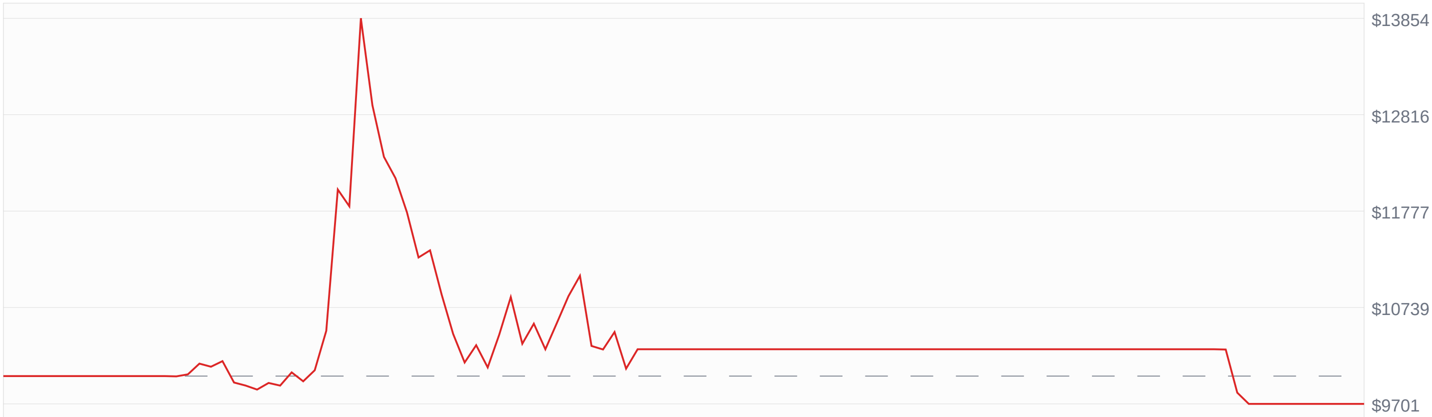
BACKTEST REPORT

Backtest #44976 · 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, delivering a -2.99% return and a negligible 0.05 Sharpe ratio over only two trades. A 50% win rate with a nearly 30% maximum drawdown indicates severe undercapitalization, as the sample size is statistically insignificant and prone to noise. The strategy likely captured a false mean reversion signal in a trending market rather than a genuine oversold condition. We must either increase capital to validate the logic or discard the strategy in favor of a trend-following approach better suited to FIL's current volatility.

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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