

LATINOS TRADING

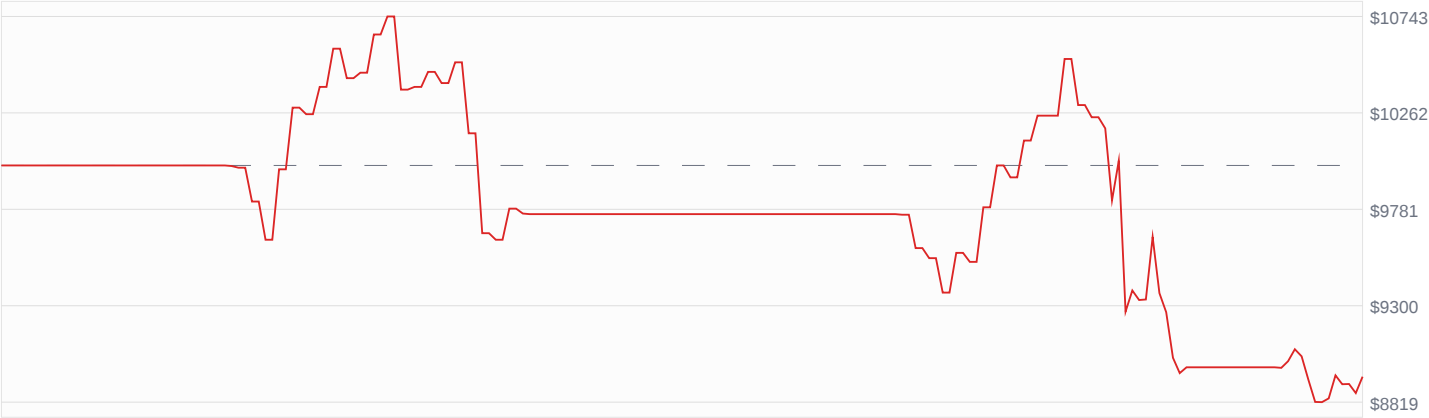
BACKTEST REPORT



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