LATINOS TRADING

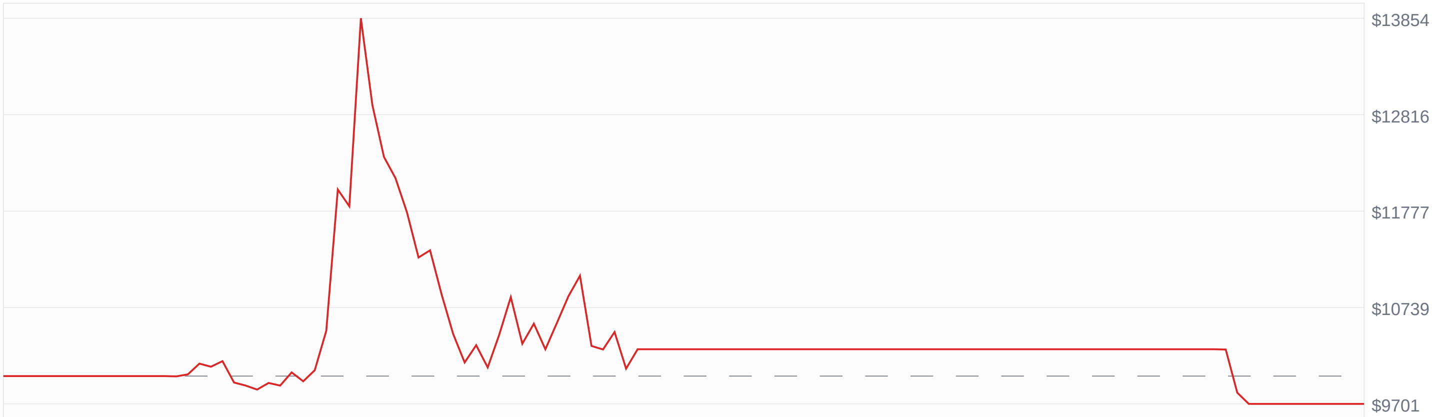
BACKTEST REPORT

Backtest #45711 · 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 backtest for FIL/USD using the Stochastic Oversold strategy shows a negative ROI of -2.99% and a negligible Sharpe ratio of 0.05, indicating a lack of risk-adjusted returns. A 50.0% win rate paired with a severe max drawdown of 29.98% suggests the system suffers from high volatility and poor exit logic rather than directional failure. Statistical confidence is effectively zero due to the extremely small sample size of only two total trades, making any performance metrics unreliable and likely driven by random variance. The strategy failed to preserve capital efficiently, as the final value of $9700.56 reflects a net loss against the initial allocation. The immediate next step is to expand the historical data window to at least

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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