LATINOS TRADING

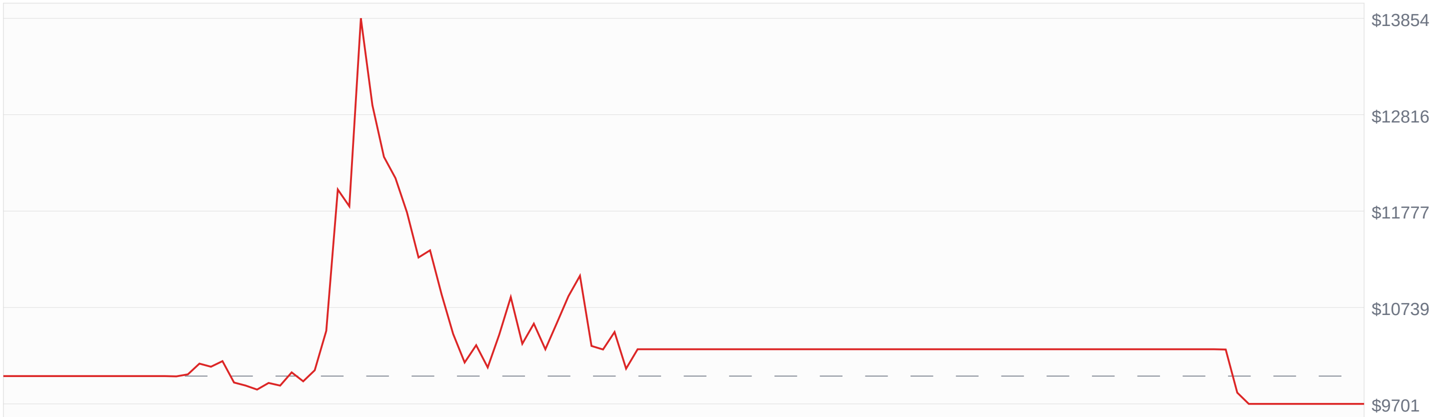
BACKTEST REPORT

Backtest #53840 · 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 positive returns, delivering a -2.99% ROI and a 29.98% maximum drawdown despite a neutral 50% win rate. With only two executed trades, the statistical significance is negligible, rendering the 0.05 Sharpe ratio and negative performance unreliable indicators of true strategy quality. The limited sample size prevents any confident assessment of the stochastic thresholds used during this specific market regime. We must increase trade count through extended backtesting or live simulation before drawing definitive conclusions on parameter robustness.

ADDITIONAL METRICS

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

Generated 2026-09-02T12:53:26Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.