LATINOS TRADING

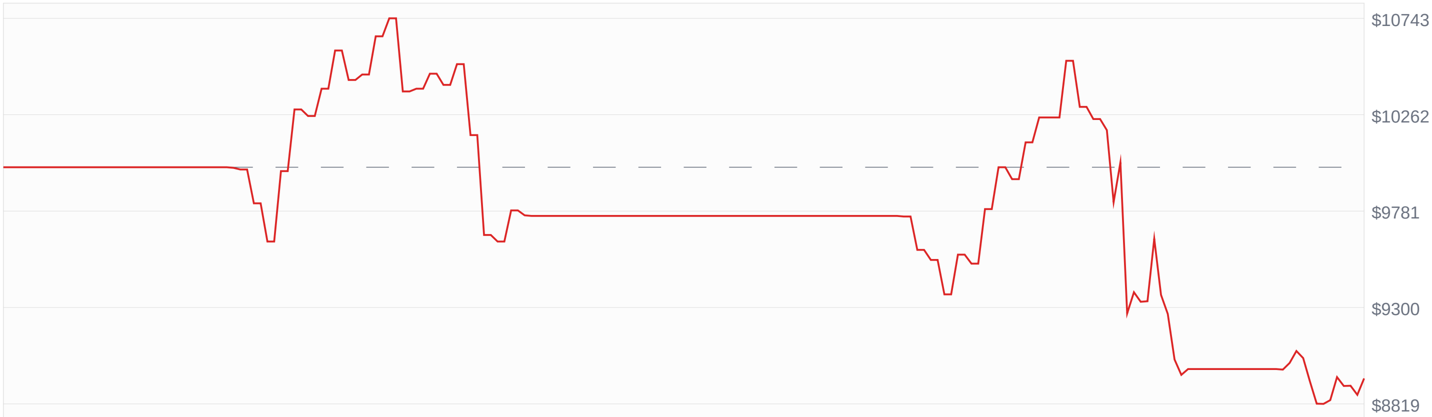
BACKTEST REPORT

Backtest #55815 · 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 FSUN GG5 Stochastic Oversold strategy failed entirely, recording zero winning trades and a negative Sharpe ratio despite the small sample of only three executions. A 17.91% maximum drawdown confirms that the oversold entry logic is currently misaligned with the asset's price distribution, likely triggering premature exits. With such a limited dataset, statistical significance is absent, meaning this underperformance may reflect noise rather than a fundamental flaw in the theoretical logic. The immediate next step is to expand the backtest window to include different market regimes to determine if the strategy requires a dynamic stop-loss adjustment or a complete parameter overhaul.

ADDITIONAL METRICS

CAGR	**-10.56%**
Sortino Ratio	**-0.46**
Turnover	**5.64x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8946.20**