LATINOS TRADING

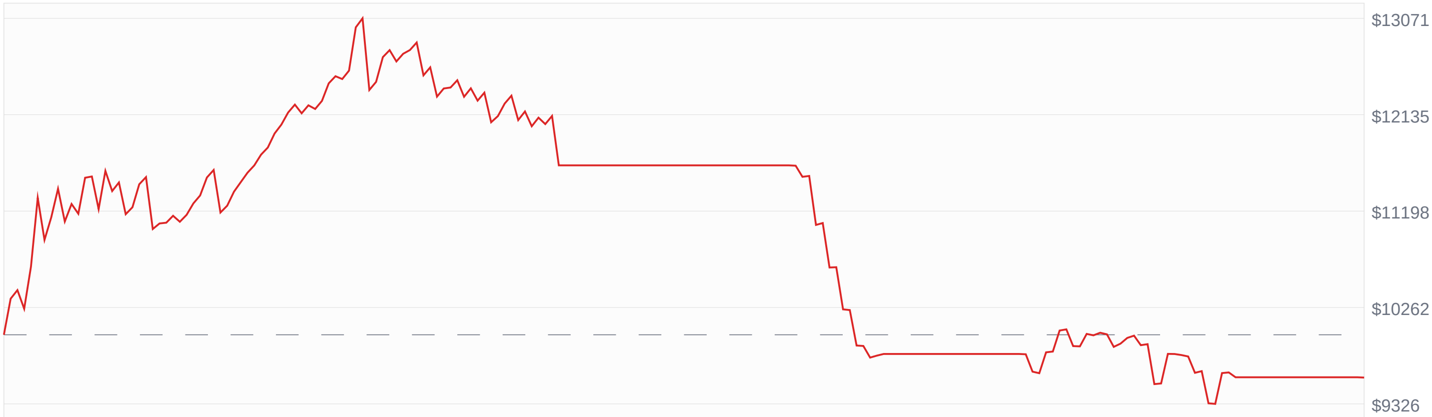
BACKTEST REPORT

Backtest #55838 · STNG · STNG · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.22%	-0.12	25.0%	-28.65%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The STNG GG5_Stochastic_Oversold backtest reveals a severely undercapitalized sample with only four trades, rendering the negative 25% win rate statistically meaningless and the -0.12 Sharpe ratio unreliable. The 28.65% maximum drawdown indicates that the stochastic oversold logic failed to filter out false breakouts during this specific volatility regime. Expanding the test window to capture at least 100 trades is the mandatory prerequisite before any strategy optimization or deployment can be seriously considered. Until that data threshold is met, the current results reflect noise rather than a systematic flaw in the algorithmic logic. The next step must be a robust data collection phase rather than parameter tweaking or live execution.

ADDITIONAL METRICS

CAGR	**-4.22%**
Sortino Ratio	**-0.08**
Turnover	**8.17x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9581.35**