LATINOS TRADING

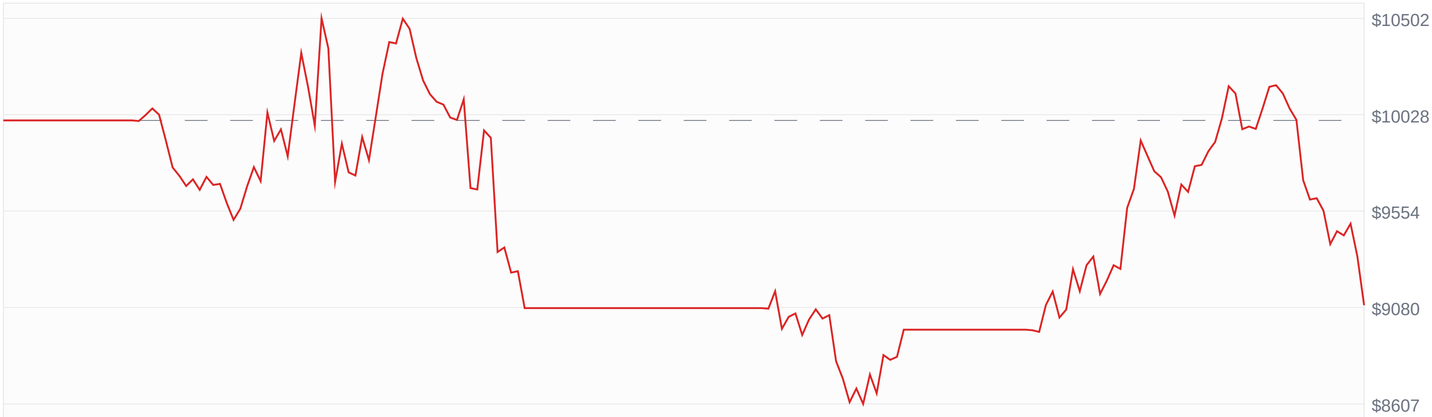
BACKTEST REPORT

Backtest #55955 · FBK · FBK · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.11%	-0.50	33.3%	-18.05%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The FBK GG5 Stochastic Oversold backtest failed, yielding a -9.11% ROI and -0.50 Sharpe due to a mere 33.3% win rate. With only three trades, the sample size is statistically insignificant, rendering the -18.05% drawdown inconclusive. The strategy likely captured noise rather than a genuine trend reversal during this volatile period. We must expand the test window or adjust entry thresholds to validate robustness before deployment.

ADDITIONAL METRICS

CAGR	**-9.11%**
Sortino Ratio	**-0.39**
Turnover	**5.52x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9091.48**