LATINOS TRADING

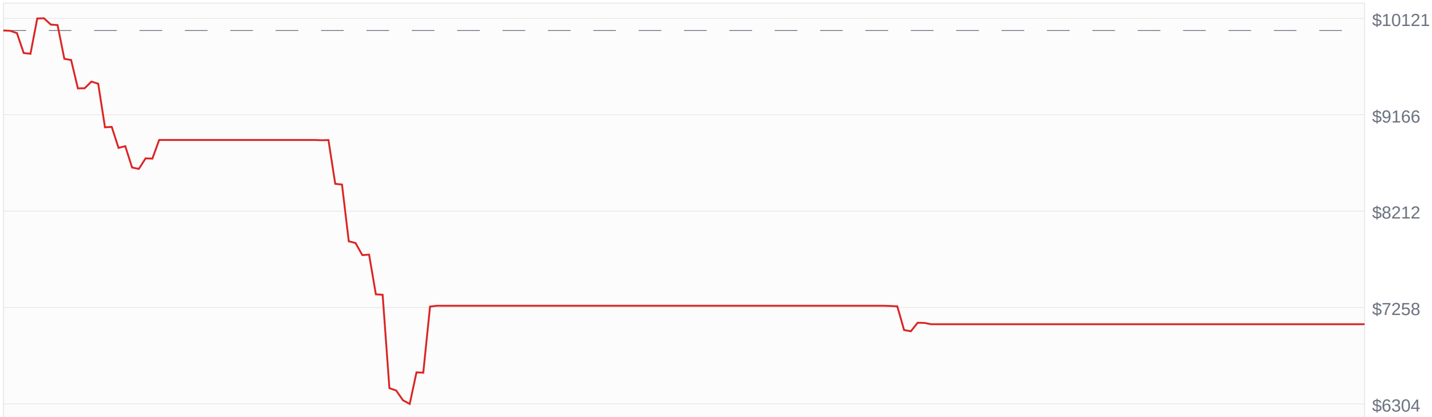
BACKTEST REPORT

Backtest #44733 · BAT/USD · BAT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy suffered a severe 29.08% loss with a negative Sharpe ratio of 1.67, indicating consistent underperformance rather than isolated errors. With only three trades and a zero percent win rate, the sample size is statistically insignificant, making it impossible to distinguish between bad luck and a fundamentally flawed signal. The high 37.71% max drawdown further highlights the lack of effective risk controls during this period. The primary failure was the complete absence of profitable entries, suggesting the stochastic oversold logic failed to identify viable reversals in the current market regime. The immediate next step is to revalidate the signal parameters using a larger historical dataset or integrate a trend filter

ADDITIONAL METRICS

CAGR	**-29.08%**
Sortino Ratio	**-0.83**
Turnover	**4.95x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7092.43**

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