LATINOS TRADING

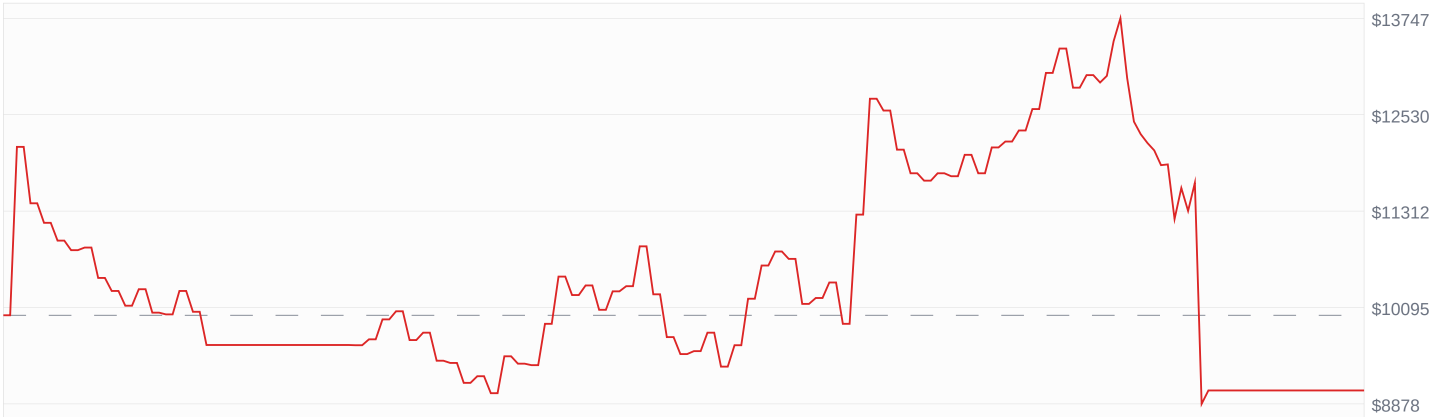
BACKTEST REPORT

Backtest #55803 · ZVRA · ZVRA · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.53%	0.02	0.0%	-35.42%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The ZVRA GG5 Stochastic strategy failed completely, registering a -9.53% loss with zero winning trades and a catastrophic 35.42% drawdown. With only two trades executed, the statistical sample is too small to confirm the strategy's ineffectiveness or stability. A Sharpe ratio of 0.02 indicates an absence of risk-adjusted returns, suggesting the entry logic is fundamentally misaligned with current volatility. We must reject the current parameters before deploying capital, as the lack of positive expectancy makes any real-money deployment reckless. The immediate next step is to retrain the model on expanded historical data or pivot to a strategy with proven resilience in sideways markets.

ADDITIONAL METRICS

CAGR	**-9.53%**
Sortino Ratio	**0.02**
Turnover	**3.83x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$9047.28**

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