LATINOS TRADING

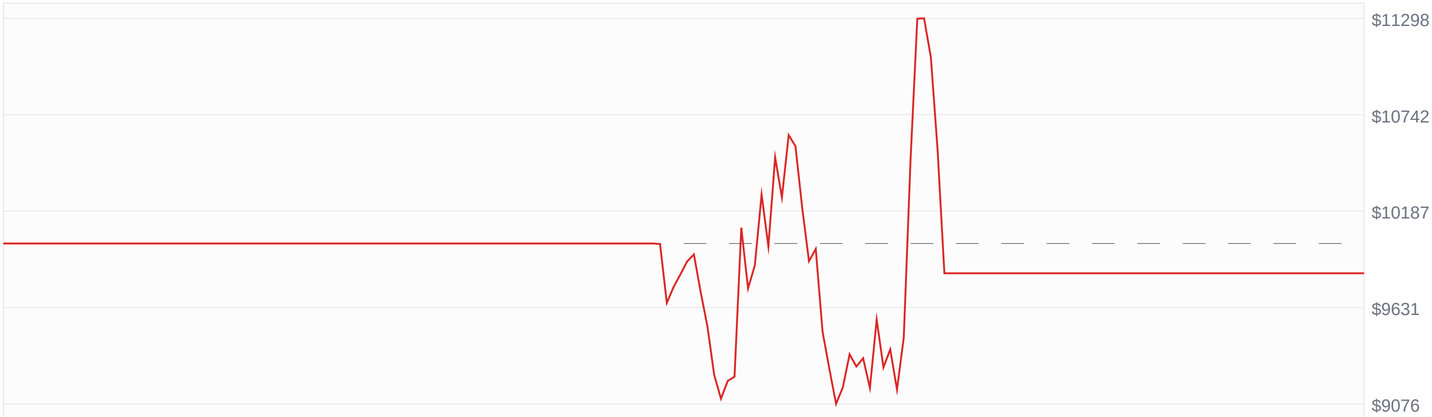
BACKTEST REPORT

Backtest #27694 · BAT/USD · BAT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.72%	0.05	0.0%	-13.71%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest is statistically invalid due to a sample size of one trade, rendering the zero win rate and 0.05 Sharpe ratio meaningless for strategy validation. A 13.71% max drawdown on a single execution suggests severe slippage or poor entry timing, likely causing the total loss. Without a larger dataset, no signal reliability can be inferred, and the strategy offers no actionable alpha. Next, I recommend running a 100-trade simulation to establish statistical significance and identify consistent failure patterns.

ADDITIONAL METRICS

CAGR	**-1.72%**
Sortino Ratio	**0.03**
Turnover	**1.98x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$9828.46**

Generated 2026-08-14T23:33:46Z · latinostrading.com