LATINOS TRADING

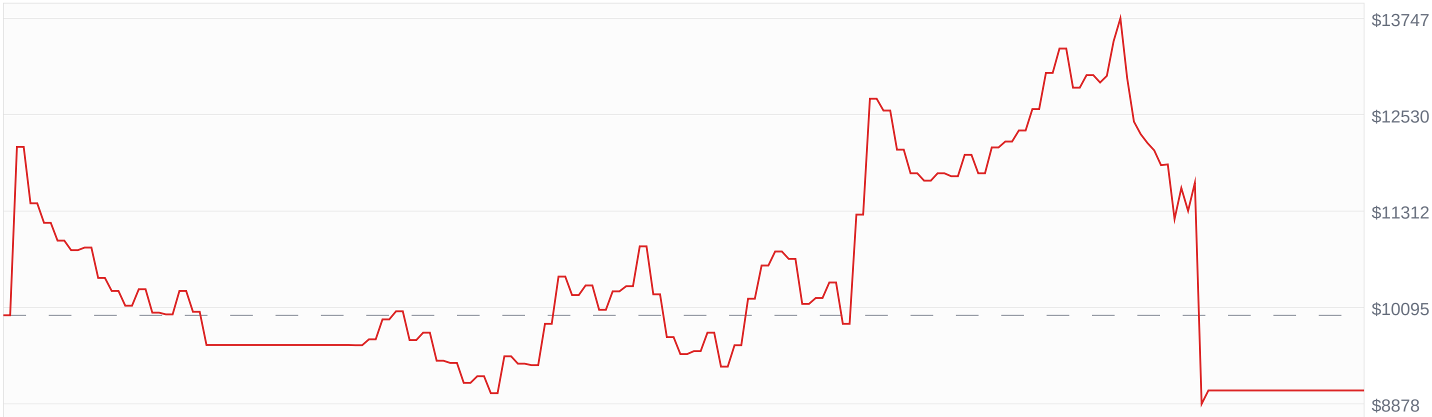
BACKTEST REPORT

Backtest #45078 · 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 Stochastic Oversold strategy failed decisively, yielding a negative nine point five three percent return with a near-zero Sharpe ratio of zero point zero two. With only two total trades and a zero percent win rate, the sample size is statistically insignificant, meaning the thirty five point four two percent drawdown likely reflects random noise rather than a structural edge. The model did not capture any profitable reversals, indicating the oversold signal was either mistimed or irrelevant for this asset during the test period. Before any further deployment, you must expand the historical data window to at least one hundred trades to establish statistical confidence. This will determine if the failure is a parameter mismatch or

ADDITIONAL METRICS

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