# LATINOS TRADING

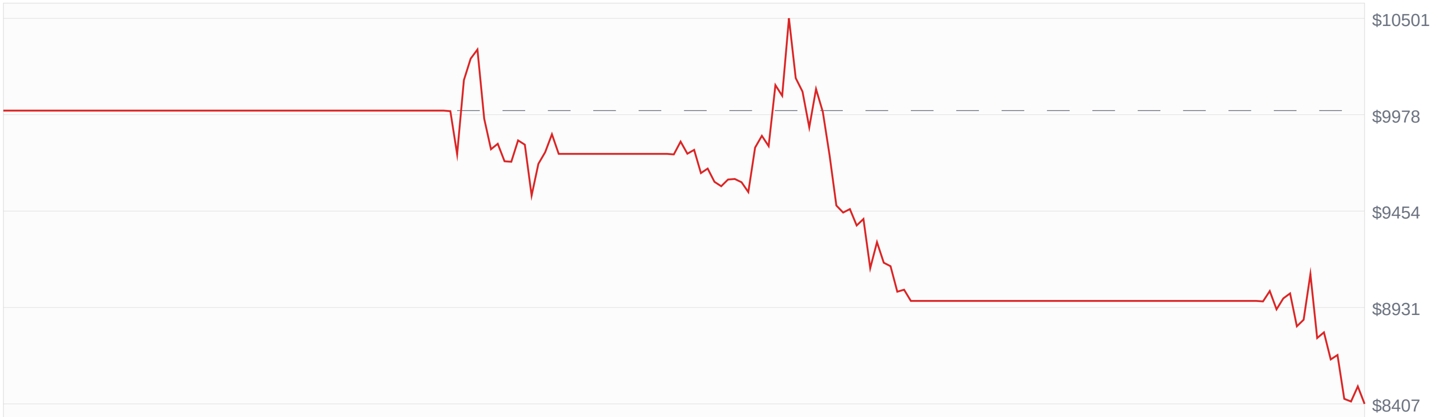
## BACKTEST REPORT

Backtest #45270 · LTC/USD · LTC/USD · GG5_Stochastic_Oversold (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -15.95% | -1.35 | 0.0% | -19.94% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

This backtest reveals a severe lack of profitability, evidenced by a negative ROI of -15.95% and a Sharpe ratio of -1.35. The strategy failed to generate any winning trades, resulting in a zero percent win rate and a significant maximum drawdown of 19.94%. Statistical confidence is negligible due to the extremely small sample size of only three trades, making these results insufficient to validate the Stochastic Oversold logic for LTC. The primary flaw appears to be poor entry timing or an unsuitable market regime for this specific signal. A concrete next step is to increase the historical data window to at least one hundred trades to establish a statistically significant baseline before further optimization.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-15.95%** |
| Sortino Ratio | **-0.78** |
| Turnover | **5.59x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$8407.37** |