LATINOS TRADING

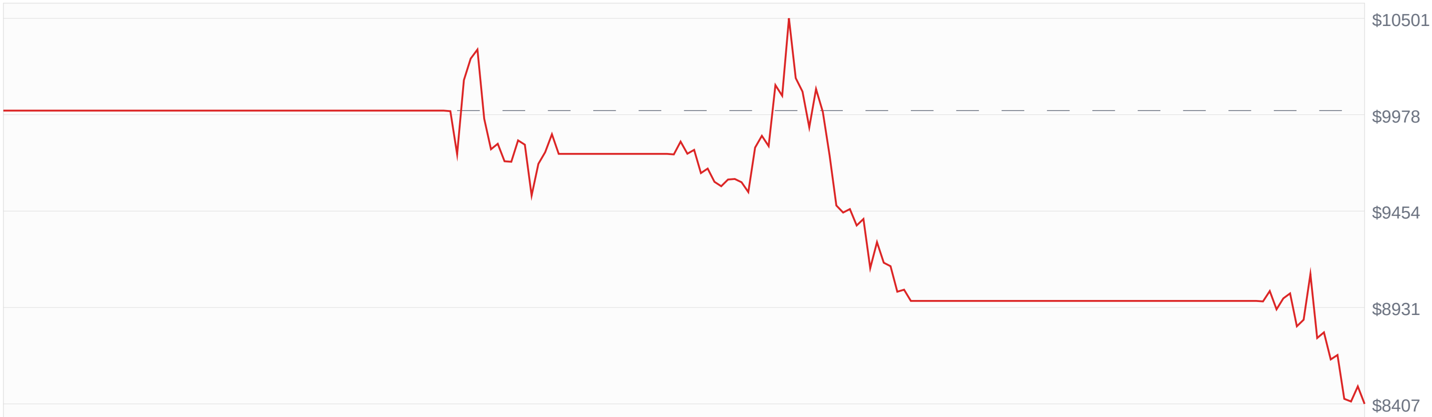
BACKTEST REPORT

Backtest #41207 · 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

The strategy failed decisively with a negative ROI of -15.95% and a Sharpe ratio of -1.35, indicating consistent losses rather than temporary volatility. A zero percent win rate across three trades suggests the stochastic oversold signal triggered during a persistent downtrend where bounce attempts immediately reversed. The sample size is statistically insignificant, meaning these results cannot reliably predict future performance despite the high maximum drawdown of 19.94%. The core issue is likely poor trend filtering, causing the bot to catch falling knives in bearish conditions. Next, implement a higher timeframe trend filter to ensure entries only occur during confirmed bullish momentum phases.

ADDITIONAL METRICS

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