LATINOS TRADING

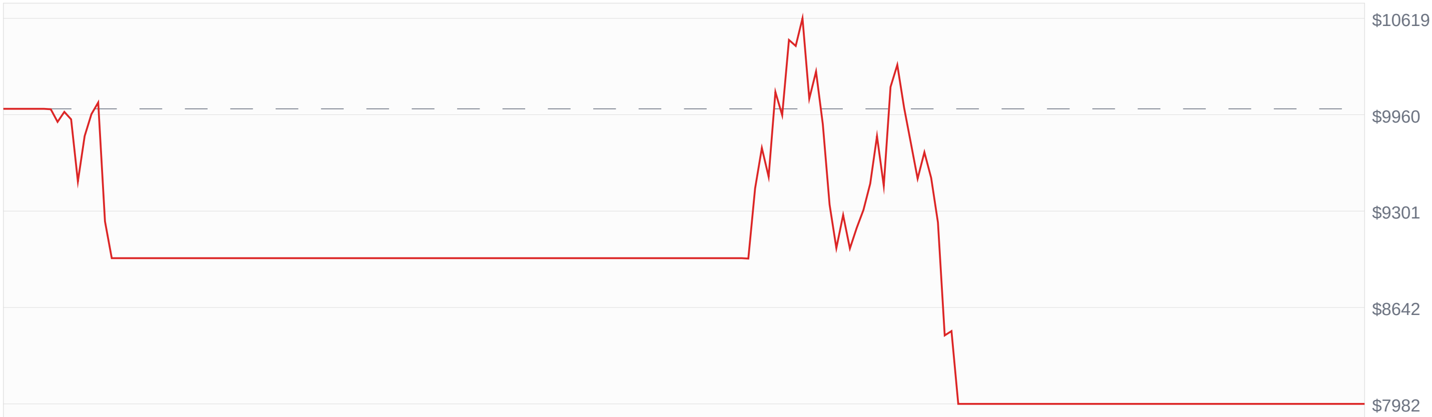
BACKTEST REPORT

Backtest #40707 · GRT/USD · GRT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-20.18%	-0.95	0.0%	-24.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on GRT/USD failed catastrophically, capturing zero winning trades and losing 20.18% of capital with a -0.95 Sharpe ratio. With only two trades executed, the sample size is statistically insignificant, rendering the -24.83% drawdown meaningless for generalizing performance. The strategy likely suffered from severe overfitting to noise or entered a long-only position during a sustained downtrend. The primary flaw is the lack of a trend filter or volatility adjustment, causing the bot to buy exclusively during crashes. The immediate next step is to re-run the backtest with a minimum trend confirmation, such as price above the 200-day moving average, before considering live deployment.

ADDITIONAL METRICS

CAGR	**-20.18%**
Sortino Ratio	**-0.41**
Turnover	**3.59x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$7982.47**