LATINOS TRADING

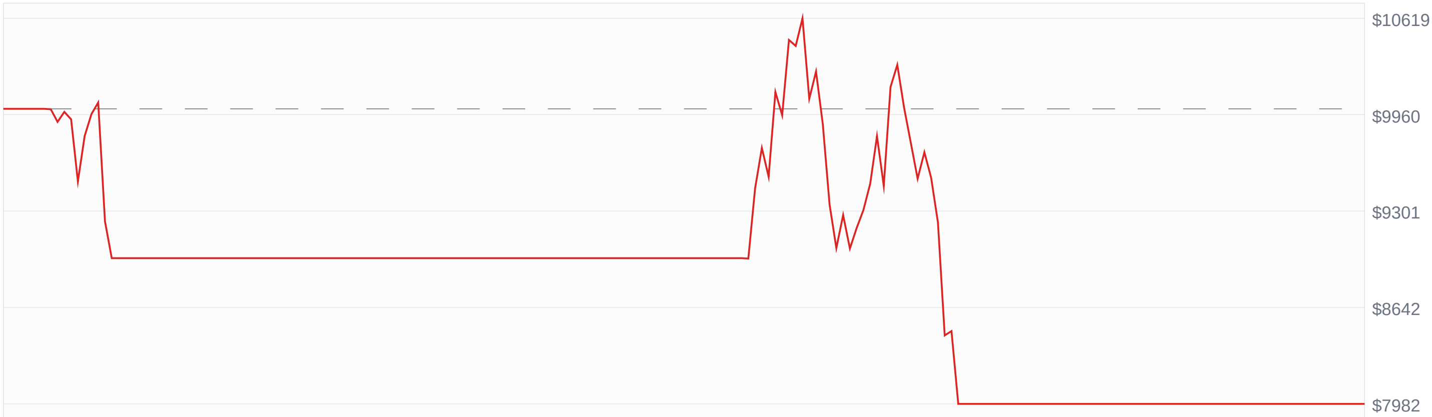
BACKTEST REPORT

Backtest #53573 · 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 GRT/USD GG5 Stochastic Oversold backtest failed catastrophically, yielding a -20.18% ROI with zero wins and a -0.95 Sharpe ratio. This extreme underperformance stems from a statistically insignificant sample of only two trades, rendering any conclusions about the strategy's viability highly unreliable. The 24.83% drawdown indicates severe exposure to low-probability events that a broader dataset might have filtered out. Consequently, the current parameters lack robustness and are prone to overfitting noise rather than capturing genuine market inefficiencies. The immediate next step is to expand the lookback period or adjust entry thresholds to generate a sufficient trade volume before deploying live capital.

ADDITIONAL METRICS

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