LATINOS TRADING

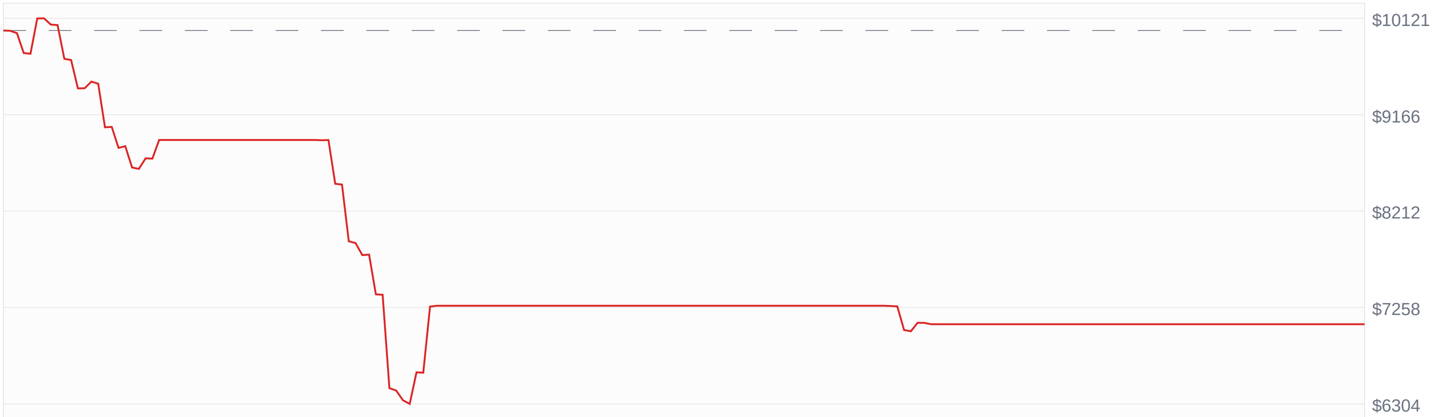
BACKTEST REPORT

Backtest #53656 · BAT/USD · BAT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest of BAT/USD using GG5 Stochastic Oversold is a categorical failure, registering a -29.08% ROI and zero winning trades. The strategy completely failed to generate a single profitable entry across three total trades, resulting in a catastrophic -1.67 Sharpe ratio and a severe 37.71% maximum drawdown. With such a limited sample size of only three trades, any statistical conclusion is unreliable and prone to extreme variance. The strategy appears fundamentally misaligned with current market volatility or the specific price action of BAT. We must immediately halt live deployment and redesign the signal logic or test alternative indicators before risking additional capital.

ADDITIONAL METRICS

CAGR	**-29.08%**
Sortino Ratio	**-0.83**
Turnover	**4.95x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7092.43**