LATINOS TRADING

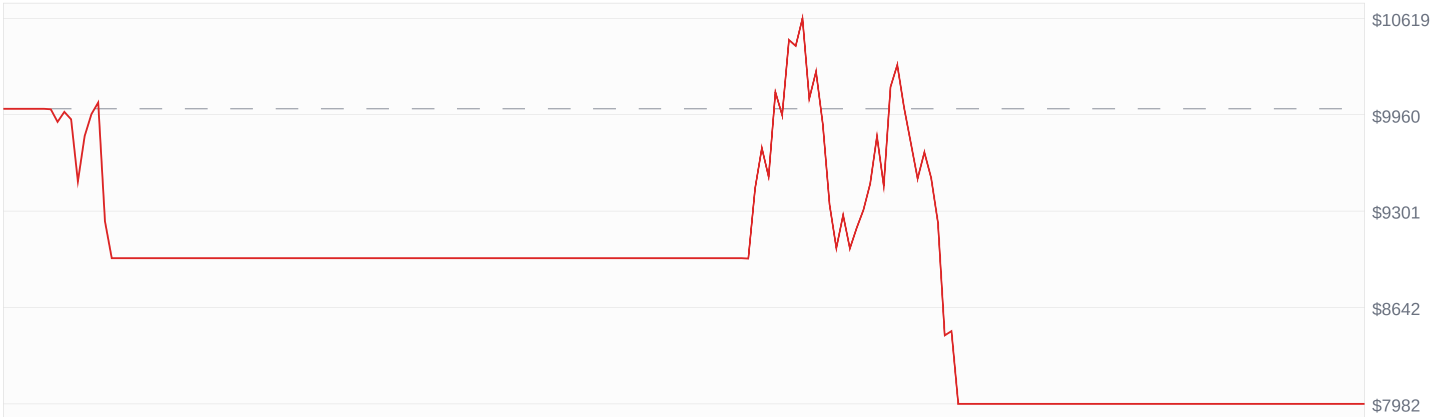
BACKTEST REPORT

Backtest #53867 · GRT/USD · GRT/USD · GG7_Williams_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 backtest for the Williams Oversold strategy failed decisively, recording zero wins and a 24.83% drawdown on a statistically insignificant sample of only two trades. With a negative Sharpe ratio and total capital erosion, the strategy lacks any empirical evidence of profitability for this specific asset pair. Such a short sample size renders any observed performance unreliable and precludes drawing meaningful conclusions about its long-term viability. Before considering any adjustments, we must expand the test period or evaluate whether the indicator is fundamentally mismatched with GRT's volatility profile. The immediate next step is to pause deployment and re-run the simulation with a wider historical window to

ADDITIONAL METRICS

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