LATINOS TRADING

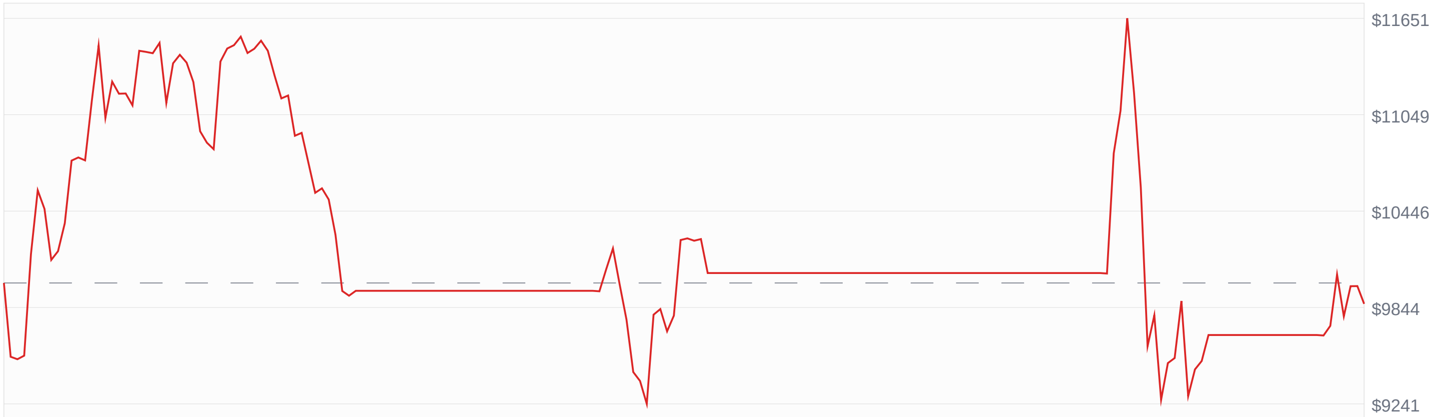
BACKTEST REPORT

Backtest #43979 · TARS · TARS · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.37%	0.09	50.0%	-20.47%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The TARS GG5 Stochastic Oversold strategy generated a negative ROI of -1.37% with a negligible Sharpe ratio of 0.09 across only four trades, rendering the sample size statistically insignificant for institutional validation. While the 50% win rate suggests a balanced hit rate, the 20.47% maximum drawdown indicates severe volatility exposure that the current logic failed to mitigate effectively. The strategy appears to struggle with the specific volatility regime of TARS, lacking sufficient risk-adjusted returns to justify deployment without modification. To improve performance, we must increase the trade count through extended backtesting or reduce position sizing to align with the current high drawdown risk. No live trading is recommended

ADDITIONAL METRICS

CAGR	-1.37%
Sortino Ratio	0.06
Turnover	7.92x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$9866.43

Generated 2026-08-31T05:51:24Z · latinostrading.com