LATINOS TRADING

BACKTEST REPORT

Backtest #41087 · XTZ/USD · XTZ/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-34.76%	-1.40	0.0%	-39.09%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This backtest reveals a fundamentally broken strategy, as evidenced by a -34.76% ROI and a 0.0% win rate. The negative Sharpe ratio of -1.40 confirms that risk was not compensated by any return, while the 39.09% max drawdown indicates severe capital erosion. With only three total trades, the sample size is statistically negligible, meaning these results lack the confidence interval required to distinguish genuine failure from random noise. The stochastic oversold signal likely triggered during a sustained downtrend, resulting in consistent losses on every entry. The immediate next step is to abandon this specific configuration and conduct a broader parameter sweep to identify if the signal has any viability under different market conditions or

ADDITIONAL METRICS

CAGR	**-34.76%**
Sortino Ratio	**-0.69**
Turnover	**4.44x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$6524.13**

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