LATINOS TRADING

BACKTEST REPORT

Backtest #7383 · 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

The backtest for XTZ/USD using the GG5_Stochastic_Oversold strategy is deeply flawed and statistically irrelevant. With only three trades executed and a 0% win rate, the sample size is far too small to draw any meaningful conclusions about strategy viability. A -34.76% ROI and a Sharpe ratio of -1.40 indicate severe capital erosion, compounded by a 39.09% max drawdown that suggests poor risk management or adverse market conditions during the test period. The complete lack of winning trades renders the strategy untrustworthy for live deployment. The immediate next step is to discard this specific configuration and revisit the entry logic, possibly incorporating broader market context or adjusting the stochastic thresholds to reduce false

ADDITIONAL METRICS

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