LATINOS TRADING

BACKTEST REPORT

Backtest #7384 · 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 data shows a critically underperforming strategy for XTZ/USD. The GG5_Stochastic_Oversold strategy failed completely, with a 0% win rate across only 3 trades, suggesting the signal logic is either misfiring or the sample is too small to be meaningful. A -34.76% ROI and -1.40 Sharpe ratio indicate severe capital erosion, exacerbated by a 39.09% max drawdown that likely triggered stop-losses prematurely. With such a minuscule trade count, statistical confidence is near zero, making these results unreliable for any strategic decisions. The immediate next step should be to expand the backtest period to increase the trade count and validate whether the oversold signal has any predictive power in current market

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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