LATINOS TRADING

BACKTEST REPORT

Backtest #9196 · 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 GG5 strategy on XTZ/USD failed catastrophically, yielding a 34.76% ROI and zero wins across only three trades. This tiny sample size invalidates any statistical significance, suggesting the results reflect random noise rather than a flawed edge. The 39.09% drawdown and negative Sharpe ratio confirm severe capital erosion without compensating returns. You must significantly increase trade volume to determine if this is a structural logic error or mere bad luck. Next, audit the entry logic to verify if the stochastic signals were genuinely oversold or merely lagging during a downtrend.

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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