LATINOS TRADING

BACKTEST REPORT

Backtest #53309 · 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 XTZ/USD GG5 Stochastic Oversold backtest failed catastrophically with zero winning trades, a -34.76% return, and a maximum drawdown of 39.09%. Statistical significance is impossible to assess due to only three trades, rendering the Sharpe ratio of -1.40 purely indicative of a flawed entry logic rather than market noise. The strategy likely entered positions during stochastic lows that triggered immediate stop-losses or adverse price action, highlighting an overfitting risk on such a tiny sample. We must expand the data window and refine the entry confirmation filters to avoid premature shorting during the current 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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