LATINOS TRADING

BACKTEST REPORT

Backtest #41416 · 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 resulted in a 34.76% loss with a negative Sharpe ratio of 1.40. All three trades were losing positions, yielding a 0% win rate and a maximum drawdown of 39.09%. This sample size is statistically insignificant for validating the strategy, suggesting the results are likely noise rather than a robust signal. The consistent losses indicate the stochastic oversold logic failed to capture upward momentum in this specific asset class. Next, increase the trade sample to at least 50 executions before considering any parameter adjustments.

ADDITIONAL METRICS

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