LATINOS TRADING

BACKTEST REPORT

Backtest #41417 · 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 strategy failed decisively, with a negative thirty-four percent return and a zero percent win rate across all three trades. The maximum drawdown of thirty-nine percent indicates severe capital erosion, while the negative Sharpe ratio confirms the risk-adjusted performance was poor. With only three total trades, the sample size is statistically insignificant, meaning these results lack the confidence to prove or disprove the strategy's long-term viability. The stochastic oversold signal clearly misfired in this specific market regime for XTZ. The immediate next step is to run a longer backtest with at least one hundred trades to establish a valid statistical baseline before considering any live deployment.

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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