LATINOS TRADING

BACKTEST REPORT

Backtest #53963 · 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 Stochastic Oversold strategy on XTZ/USD failed catastrophically, delivering a -34.76% return with zero wins and a 39% drawdown on only three trades. Such a tiny sample size renders the Sharpe ratio of -1.40 statistically meaningless and offers no reliable confidence for live deployment. The model clearly lacks robustness against XTZ's specific volatility regime, as it generated no profitable signals. We must immediately expand the backtest horizon to capture more market cycles and validate parameter stability before considering any live allocation.

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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