LATINOS TRADING

BACKTEST REPORT

Backtest #7376 · 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 the XTZ/USD · GG5_Stochastic_Oversold strategy is a clear failure across every major metric. A -34.76% ROI and a -1.40 Sharpe ratio indicate severe capital erosion and negative risk-adjusted performance. The 0.0% win rate is catastrophic, suggesting the stochastic oversold signals are generating premature entries in a persistently bearish or choppy market structure. With only three total trades, the statistical sample is far too small to derive any meaningful confidence or to rule out random variance, though the outcome is undeniably poor. As a concrete next step, I recommend discarding this specific signal logic and backtesting a trend-following approach instead, as mean-reversion strategies are likely being punished by the

ADDITIONAL METRICS

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

Generated 2026-08-14T13:17:27Z · latinostrading.com