LATINOS TRADING

BACKTEST REPORT

Backtest #7392 · 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 backtest for GG5_Stochastic_Oversold is fundamentally invalid as a trading strategy due to a zero win rate across only three trades, yielding a -34.76% ROI and -1.40 Sharpe ratio. The sample size is statistically insignificant, making any performance metrics unreliable for live deployment. A 39.09% max drawdown further confirms aggressive risk without any realized profits. The stochastic oversold logic failed entirely to identify profitable entries in this period. Next, optimize parameters over a larger dataset or abandon the strategy for a more robust mean-reversion model.

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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