LATINOS TRADING

BACKTEST REPORT

Backtest #7393 · 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 is a complete failure. With a -34.76% ROI and a -1.40 Sharpe ratio, the strategy systematically lost capital, evidenced by a 39.09% maximum drawdown. The 0.0% win rate across only three trades indicates every signal resulted in a loss, suggesting the stochastic oversold logic is fundamentally misaligned with XTZ's price action during the test period. Given the tiny sample size of three trades, these results lack statistical confidence but clearly demonstrate the strategy is non-viable in its current form. The immediate next step is to abandon this specific signal configuration and re-evaluate the entry logic, perhaps by testing a different oscillator or timeframe, rather than

ADDITIONAL METRICS

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