LATINOS TRADING

BACKTEST REPORT

Backtest #7396 · 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 mean-reversion strategy collapsed catastrophically with a -34.76% ROI and a zero percent win rate across only three trades, rendering Sharpe and drawdown metrics statistically meaningless due to the tiny sample size. The stochastic oversold signals proved entirely unreliable in this trend regime, consistently buying into sustained downward momentum. This backtest provides no actionable alpha and instead highlights a critical regime filter failure. A concrete next step is to add a directional bias filter to prevent mean-reversion entries against the dominant trend.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.