LATINOS TRADING

BACKTEST REPORT

Backtest #8983 · 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 results for XTZ/USD GG5_Stochastic_Oversold are unequivocally negative: ROI of -34.76%, Sharpe ratio of -1.40, and a 0% win rate across only 3 trades with a 39.09% max drawdown. This sample size is statistically insignificant for any reliable inference, and the total loss of capital confirms the strategy failed to generate alpha under tested conditions. The stochastic oversold signals likely triggered in a persistent downtrend where mean-reversion logic was structurally misaligned. A concrete next step is to expand the backtest window and add regime filters (e.g., trend direction via ADX or moving average slope) to avoid counter-trend entries during bearish phases. This analysis is educational and not investment advice.

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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