LATINOS TRADING

BACKTEST REPORT

Backtest #9128 · 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 is a total failure with a 0.0% win rate, indicating the GG5_Stochastic_Oversold logic is fundamentally flawed or misapplied. A Sharpe ratio of -1.40 confirms significant risk-adjusted losses, while the 39.09% max drawdown highlights dangerous capital erosion. Statistical significance is nonexistent given only three trades, making these results unreliable for any strategy refinement. The -34.76% ROI suggests the signal generation is likely counter-trend in a bearish XTZ environment. Immediate next step is to re-evaluate the oversold threshold parameters or switch to a momentum-based approach.

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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