LATINOS TRADING

BACKTEST REPORT

Backtest #40890 · 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 GG5 Stochastic Oversold strategy on XTZ/USD failed catastrophically, recording zero winning trades and a 39% maximum drawdown. With only three historical transactions, the sample size is statistically insignificant, rendering the negative Sharpe ratio of -1.40 an unreliable predictor of future performance rather than a definitive failure mode. The algorithm likely mistook noise for signals, triggering premature entries during a sustained downtrend without sufficient trend filters. We must immediately increase the sample size by running a longer historical backtest or adding a trend confirmation filter like a 200-day moving average before redeploying capital.

ADDITIONAL METRICS

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