LATINOS TRADING

BACKTEST REPORT

Backtest #41088 · 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 strategy failed catastrophically, losing 34.76 percent of capital with a zero percent win rate across only three trades. This sample size is statistically insignificant, meaning the negative Sharpe ratio of -1.40 and 39.09 percent drawdown likely reflect random noise rather than a persistent flaw in the logic. The stochastic oversold signal clearly lacked the necessary trend confirmation to protect capital in this specific market environment. Do not deploy this configuration live; instead, extend the backtest period to at least one hundred trades to determine if the signal has any genuine predictive edge before considering further optimization.

ADDITIONAL METRICS

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