# LATINOS TRADING

## BACKTEST REPORT

Backtest #53955 · 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 completely, capturing zero winning trades while incurring a 39% maximum drawdown. With only three trades executed, the negative Sharpe ratio of -1.40 offers no statistical confidence for scaling or deployment. The approach likely entered positions during continued downtrends, mistaking oversold conditions for reversal signals in a bearish asset. We must increase the sample size through extended backtesting or adjust entry filters to avoid counter-trend losses. Further analysis is required before considering any live allocation.

## ADDITIONAL METRICS

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