LATINOS TRADING

BACKTEST REPORT

Backtest #53688 · 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 Stochastic Oversold strategy failed catastrophically with zero winning trades and a 39% drawdown, indicating the model is either misaligned with current volatility or requires a complete parameter overhaul. A sample size of only three trades provides insufficient statistical significance to validate or reject the hypothesis, rendering the negative Sharpe ratio of -1.40 a likely artifact of overfitting or extreme noise rather than a robust alpha signal. The total loss of 34.76% confirms that the current entry conditions are systematically triggering losses during XTZ's specific down-trends. The immediate next step is to restrict live deployment until a backtest on a 30-day forward dataset demonstrates a minimum of 50 winning

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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