LATINOS TRADING

BACKTEST REPORT

Backtest #7388 · 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, yielding a thirty-four percent loss with a zero percent win rate across only three trades. This minuscule sample size renders the negative Sharpe ratio and near forty percent drawdown statistically meaningless and unactionable. The strategy likely suffered from severe overfitting or regime mismatch, capturing no alpha in current market conditions. Immediate next steps require expanding the backtest window to increase degrees of freedom and re-evaluating the stochastic parameters against broader trend filters. Until robustness is proven with a larger dataset, this approach remains uninvestable.

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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