LATINOS TRADING

BACKTEST REPORT

Backtest #8986 · 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 strategy failed catastrophically with a zero win rate and negative Sharpe, indicating the stochastic oversold logic is fundamentally misaligned with current market regimes. The three-trade sample size is statistically negligible, rendering the -34.76% ROI and 39% drawdown untrustworthy predictors of future performance. Without sufficient data points, we cannot distinguish between bad luck and structural alpha decay. Immediate action requires expanding the backtest window to increase statistical significance and validate if the signal logic holds over longer horizons. Until then, the model remains invalid for live deployment.

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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