LATINOS TRADING

BACKTEST REPORT

Backtest #9119 · 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 backtest yielded a -34.76% ROI with a -1.40 Sharpe ratio, indicating severe capital erosion. A 0.0% win rate across only three trades renders the strategy statistically invalid and offers no actionable alpha. The 39.09% max drawdown exceeds acceptable institutional risk thresholds for any viable model. This result suggests structural failure in signal logic rather than mere bad luck. Immediate termination and algorithmic redesign are required before any further 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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