LATINOS TRADING

BACKTEST REPORT

Backtest #9122 · 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 resulted in a catastrophic -34.76% drawdown with zero wins, indicating total signal failure rather than statistical variance. The Sharpe ratio of -1.40 confirms significant downside risk without adequate compensation, while the mere three trades provide negligible confidence for any strategic decision. This outcome suggests the asset's trend structure completely overwhelmed the mean-reversion logic, rendering the indicator useless in the tested period. Immediate next steps require abandoning this specific configuration and recalibrating the stochastic parameters to filter out strong directional trends.

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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