LATINOS TRADING

BACKTEST REPORT

Backtest #8985 · 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 strategy failed catastrophically with a 0% win rate and a 34.76% loss, underscoring the extreme risk of a three-trade sample size. The -1.40 Sharpe ratio and 39% drawdown indicate severe volatility without compensatory returns, rendering the results statistically insignificant. Relying on such a small n-value for signal validation is dangerous as it cannot distinguish between bad luck and bad logic. Immediate next steps require expanding the backtest period to capture more market cycles and increasing the trade count above thirty. Only then can we assess if the stochastic oversold logic holds any predictive power for XTZ or if the parameters must be discarded entirely.

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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