LATINOS TRADING

BACKTEST REPORT

Backtest #4680 · 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 backtest for XTZ/USD using the GG5_Stochastic_Oversold strategy is fundamentally broken. With zero wins across three trades, the stochastic oversold entry logic failed to identify any profitable reversal points, resulting in a catastrophic -34.76% ROI and a 39.09% max drawdown. The Sharpe ratio of -1.40 confirms that the risk-adjusted returns are deeply negative, indicating the strategy systematically loses money. Given a sample size of only three trades, statistical confidence is negligible, but the uniform loss pattern suggests a structural flaw in the entry criteria rather than random variance. The immediate next step is to disable this bot and audit the signal manifest to determine if the stochastic threshold parameters are misaligned

ADDITIONAL METRICS

CAGR	**-34.76%**
Sortino Ratio	**-0.69**
Turnover	**4.44x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$6524.13**