LATINOS TRADING

BACKTEST REPORT

Backtest #8768 · SOL/USD · SOL/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-45.15%	-2.49	0.0%	-46.26%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest for the SOL/USD · GG5_Stochastic_Oversold strategy is a complete failure across every key metric. A -45.15% ROI paired with a -2.49 Sharpe ratio indicates severe value destruction and extreme volatility that is not compensated by returns. The most alarming statistic is the 0.00% win rate across 4 trades, which suggests the strategy’s entry logic is fundamentally broken or the exit conditions are impossible to hit. With only 4 trades, the statistical confidence is near zero, making these results highly susceptible to random noise, yet the 46.26% max drawdown confirms the strategy is dangerously unmasked to downside risk. The immediate next step is to pause this bot and audit the signal manifest for logic errors, as the

ADDITIONAL METRICS

CAGR	**-45.15%**
Sortino Ratio	**-1.51**
Turnover	**5.31x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$5486.48**

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