LATINOS TRADING

BACKTEST REPORT

Backtest #8863 · 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 strategy is fundamentally broken, evidenced by a zero percent win rate and a forty-five percent loss over just four trades. The negative Sharpe ratio of negative 2.49 confirms severe risk-adjusted underperformance, while the nearly fifty percent drawdown signals catastrophic capital preservation failure. Statistical significance is nonexistent with such a tiny sample, making these results more indicative of a logic error than a viable signal. The model likely fails to filter adverse market conditions or misinterprets oversold signals entirely. Immediate code review and parameter recalibration are essential before any further deployment attempts.

ADDITIONAL METRICS

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

Generated 2026-08-14T19:37:01Z · latinostrading.com