LATINOS TRADING

BACKTEST REPORT

Backtest #44587 · 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 GG5 Stochastic Oversold strategy on SOL/USD failed catastrophically, recording zero winning trades and a 46.26% maximum drawdown. The negative Sharpe ratio of -2.49 and total loss of capital indicate the approach is ill-suited for the current volatility profile. With only four trades executed, statistical significance is critically low, rendering any pattern recognition meaningless. Immediate cessation of this specific strategy is required to prevent further erosion of principal. Next steps involve expanding the lookback period for stochastic calculations or switching to a trend-following filter to avoid trading against the prevailing momentum.

ADDITIONAL METRICS

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