LATINOS TRADING

BACKTEST REPORT

Backtest #53930 · 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% drawdown. With only four trades executed, the statistical sample size is insufficient to draw robust conclusions about the strategy's viability. The negative Sharpe ratio of -2.49 confirms that risk-adjusted returns were severely compromised during this period. No actionable signals were generated, suggesting the entry logic is fundamentally misaligned with current volatility regimes. The immediate next step is to run a walk-forward analysis to validate parameter stability before redeployment.

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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