LATINOS TRADING

BACKTEST REPORT

Backtest #53942 · 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, generating zero wins and a -45.15% loss across only four trades. A Sharpe ratio of -2.49 and a 46.26% drawdown indicate severe underperformance during this specific market regime, likely due to frequent false signals in a ranging or downtrending environment. With such a minimal sample size, these statistics lack statistical confidence and cannot be generalized, though the negative expectancy is clear. The next step is to validate the logic by running a backtest on a broader dataset or adjusting entry thresholds to filter out low-probability scenarios before live deployment.

ADDITIONAL METRICS

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