LATINOS TRADING

BACKTEST REPORT

Backtest #8761 · 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 strategy on SOL/USD suffered a catastrophic -45.15% drawdown with a -2.49 Sharpe ratio, indicating severe risk-adjusted underperformance. The 0.0% win rate across only four trades suggests structural logic failure rather than bad luck, though the tiny sample size lacks statistical significance. The maximum drawdown of 46.26% nearly wiped out the initial capital, exposing a critical lack of downside protection. This result demands a complete overhaul of the entry logic, as the current setup is mathematically broken.

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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