LATINOS TRADING

BACKTEST REPORT

Backtest #8857 · 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 for SOL/USD suffered a 45.15% drawdown with zero wins across four trades, indicating a fundamentally broken entry logic. The negative Sharpe of -2.49 confirms the approach generated no alpha while incurring excessive risk. The tiny sample size prevents statistical significance but clearly signals a need to discard the current signal manifest. Immediate next steps involve stress-testing alternative mean-reversion filters on SOL/USD to prevent further capital erosion.

ADDITIONAL METRICS

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