LATINOS TRADING

BACKTEST REPORT

Backtest #8860 · 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 backtest reveals catastrophic failure with a forty-five percent loss and zero wins across only four trades, rendering Sharpe and win rate metrics statistically meaningless due to insufficient sample size. The strategy likely failed to adapt to SOL/USD’s high volatility, resulting in a forty-six percent drawdown that would liquidate most accounts. With such low trade frequency, the results are likely noise rather than a reliable signal of alpha. Immediate next steps require expanding the backtest window and increasing trade volume to validate any pattern before deployment.

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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