LATINOS TRADING

BACKTEST REPORT

Backtest #53944 · 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 completely with a zero win rate and a severe 46.26% drawdown across only four trades. Such a tiny sample size provides no statistical confidence, rendering the negative Sharpe ratio of -2.49 meaningless for production deployment. The model likely overfitted to noise or entered during a prolonged downtrend where mean reversion signals were invalid. We must expand the backtest window and increase trade frequency before considering any parameter adjustments or 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**

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