LATINOS TRADING

BACKTEST REPORT

Backtest #41401 · 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 strategy failed catastrophically on SOL/USD, yielding a negative ROI of -45.15% and a Sharpe ratio of -2.49. With only four total trades and a zero percent win rate, the sample size is too small to establish statistical confidence in the model's viability. The max drawdown of 46.26% indicates severe risk management flaws, as every entry resulted in a loss. This suggests the stochastic oversold signal is currently misaligned with market momentum or lacks proper stop-loss protection. The immediate next step is to backtest alternative lookback periods or add a trend-following filter to avoid catching falling knives.

ADDITIONAL METRICS

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

Generated 2026-09-02T01:01:12Z · latinostrading.com