LATINOS TRADING

BACKTEST REPORT

Backtest #53965 · 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 failed catastrophically on SOL/USD, returning -45.15% with a zero win rate across only four trades. Such a negligible sample size renders the negative Sharpe ratio of -2.49 statistically insignificant rather than a definitive proof of inferiority.
The massive 46.26% drawdown indicates that the entry signals triggered at the wrong moments, likely coinciding with a strong bear trend where oversold bounces are absent. We must increase the simulation horizon to gather enough data points before drawing any conclusion on the strategy's viability. The immediate next step is to expand the backtest period to at least two years to validate whether this is a one-off anomaly or a systemic flaw.

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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