LATINOS TRADING

BACKTEST REPORT

Backtest #55414 · 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 for the SOL/USD GG5_Stochastic_Oversold strategy reveals a catastrophic failure with zero winning trades and a -45.15% return, indicating the logic is fundamentally misaligned with current volatility. A sample size of only four trades provides statistically insignificant data, rendering the extreme -2.49 Sharpe ratio and 46.26% drawdown unreliable predictors of future performance rather than definitive proof of flaw. The strategy likely entered positions during a sustained downtrend where stochastic indicators generate persistent sell signals or failed buy signals due to lack of reversal momentum. Immediate next steps involve reducing position sizing to mitigate risk or switching to a trend-following filter to avoid trading

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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