LATINOS TRADING

BACKTEST REPORT

Backtest #55415 · 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 catastrophically, recording zero winning trades and a maximum drawdown of 46.26% across only four executions. A Sharpe ratio of -2.49 and -45.15% ROI indicate that the model systematically entered positions during violent sell-offs without adequate confirmation. This sample size is statistically insignificant, rendering the negative metrics unreliable for long-term capital allocation decisions. The primary flaw is likely premature entry into deep corrections where volatility expansion overwhelms the oscillator signal. We must increase the trade count through extended testing periods before drawing definitive conclusions or deploying live capital.

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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