LATINOS TRADING

BACKTEST REPORT

Backtest #35872 · 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 SOL/USD backtest for GG5_Stochastic_Oversold reveals a catastrophic failure with zero winning trades and a 46.26% drawdown, indicating the strategy is fundamentally misaligned with current volatility. The sample size of only four trades renders the Sharpe ratio of -2.49 statistically insignificant and offers no reliable confidence in future performance. This extreme loss rate suggests the stochastic oscillator thresholds are triggering false signals during a downtrend rather than capturing genuine mean reversion. A mandatory next step is to backtest alternative stochastic settings on longer timeframes or incorporate volume filters to eliminate low-liquidity entries.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.