LATINOS TRADING

BACKTEST REPORT

Backtest #40450 · 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 Stochastic Oversold strategy failed catastrophically, posting a -45.15% ROI and a -2.49 Sharpe ratio. With only four trades and a 0.0% win rate, the statistical confidence is effectively zero due to the tiny sample size. The 46.26% maximum drawdown indicates severe risk management flaws and poor entry timing. This backtest suggests the current parameters are unsuitable for the recent market regime. The immediate next step is to conduct a parameter sweep or incorporate a trend 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**

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