LATINOS TRADING

BACKTEST REPORT

Backtest #41400 · 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, recording zero winning trades and a maximum drawdown of 46.26% against only four transactions. A Sharpe ratio of -2.49 confirms severe underperformance, indicating the stochastic logic is misaligned with current volatility regimes. Such a tiny sample size of four trades lacks statistical significance, making any historical backtest result unreliable for live deployment. We must discard this specific parameter set and retrain the model on a longer historical window to filter out regime-specific noise.

ADDITIONAL METRICS

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