LATINOS TRADING

BACKTEST REPORT

Backtest #8873 · 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

This backtest is fundamentally broken — zero win rate across four trades indicates a strategy that consistently entered at the worst possible moments. The -45.15% ROI and -46.26% max drawdown suggest the stochastic oversold signals were catching a persistent downtrend, buying into falling knives without any trend filter. Four trades provide essentially no statistical confidence; this is noise, not signal. The Sharpe of -2.49 confirms the risk-adjusted performance is catastrophically negative. Immediate next step: add a trend filter (e.g., price above EMA 200) to avoid counter-trend entries in bearish regimes.

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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