LATINOS TRADING

BACKTEST REPORT

Backtest #41390 · 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, registering zero wins and a 46.26% drawdown across only four trades. A single losing position dragged the Sharpe ratio to -2.49, indicating severe underperformance relative to risk. With such a minimal sample size, statistical confidence is nonexistent, rendering any generalization about the strategy's viability invalid. The approach likely misaligned with the current volatility regime of Solana, which often rejects oversold bounces in trending environments. The immediate next step is to discard this specific configuration and retest the strategy on a broader timeframe or different asset class.

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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