LATINOS TRADING

BACKTEST REPORT

Backtest #41419 · 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 strategy failed catastrophically, losing 45.15% with a negative Sharpe ratio of -2.49 and a zero percent win rate across only four trades. The 46.26% max drawdown indicates severe risk exposure without any offsetting gains, suggesting the stochastic oversold logic did not align with SOL/USD price action during the test period. Statistically, four trades provide negligible confidence, making the results an anecdotal failure rather than a definitive rejection of the concept. The immediate next step is to backtest a significantly larger historical dataset to determine if the zero win rate is a persistent structural flaw or an artifact of a tiny sample.

ADDITIONAL METRICS

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