LATINOS TRADING

BACKTEST REPORT

Backtest #53304 · 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 GG5 backtest failed catastrophically with zero wins and a -45.15% loss, indicating the Stochastic oversold logic was entirely misaligned with recent market volatility. A sample size of four trades provides zero statistical confidence, making any performance metric noise rather than a reliable signal. The strategy generated no positive alpha while exposing capital to excessive drawdowns, suggesting the entry conditions were fundamentally flawed for this asset. We must discard this approach and implement a robust volatility filter to prevent premature entries in trending markets. The immediate next step is to run a new backtest incorporating ATR-based stop placement and a minimum 20-bar trend filter to validate any

ADDITIONAL METRICS

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