LATINOS TRADING

BACKTEST REPORT

Backtest #53943 · 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 produced a catastrophic -45.15% return with zero winning trades, indicating a severe regime mismatch or overfitting. With only four trades executed, the statistical sample is insufficient to draw robust conclusions about the strategy's efficacy or risk profile. The -2.49 Sharpe ratio and 46.26% maximum drawdown suggest that the entry conditions failed to filter out the prevailing downward momentum effectively. We must expand the backtest window to include more volatile periods to validate if this failure is specific to the current sample or a structural flaw in the logic. The immediate next step is to audit the signal generation rules against SOL's recent volatility regime before redeploying any

ADDITIONAL METRICS

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

Generated 2026-09-02T18:45:09Z · latinostrading.com