LATINOS TRADING

BACKTEST REPORT

Backtest #53945 · 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, recording zero winning trades and a maximum drawdown of 46.26% in this four-trade simulation. A negative Sharpe ratio of -2.49 and -45.15% ROI indicate the signals consistently entered positions at market peaks rather than bottoms. With such a minimal sample size, these results lack statistical confidence and likely reflect overfitting to a specific volatility regime rather than a structural flaw.
You must immediately pause deployment and expand the backtest window to capture multiple bearish cycles before recalculating the win rate. Next, adjust the entry logic to require a trend confirmation filter, such as price above the 200-period moving average, to avoid catching

ADDITIONAL METRICS

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

Generated 2026-09-02T18:35:53Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.