LATINOS TRADING

BACKTEST REPORT

Backtest #40857 · AVAX/USD · AVAX/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.90%	-1.70	25.0%	-36.32%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on AVAX/USD failed catastrophically, generating only four trades with a 25% win rate and a Sharpe ratio of -1.70, indicating severe overfitting to noise rather than genuine alpha. A maximum drawdown of 36.32% suggests the entry filters were too sensitive to market volatility, causing the bot to chase reversals that did not materialize.
With such a tiny sample size, the statistical confidence is negligible, rendering any positive interpretation of the single loss unreliable. We must increase the simulation period to capture full market cycles and widen the entry thresholds to filter out low-probability traps.

ADDITIONAL METRICS

CAGR	**-31.90%**
Sortino Ratio	**-1.01**
Turnover	**5.94x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6810.17**