LATINOS TRADING

BACKTEST REPORT

Backtest #40955 · 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, delivering a -31.90% ROI and a Sharpe ratio of -1.70 across only four trades. Such a tiny sample size renders the statistical confidence negligible, while a 36.32% drawdown suggests severe capital erosion during the execution period. The 25.0% win rate indicates that the entry logic triggered too frequently during sustained downtrends without adequate confirmation filters. We must expand the backtest window or integrate volume-based filters to validate if this approach can generate alpha before live deployment.

ADDITIONAL METRICS

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

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