LATINOS TRADING

BACKTEST REPORT

Backtest #41372 · 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 with a Sharpe ratio of -1.70 due to excessive false signals in a volatile trend. With only four total trades, the 25% win rate and 36% maximum drawdown lack statistical significance and likely reflect random noise rather than a flawed logic. The setup appears to misidentify bearish environments as oversold entry points, causing premature long positions during a sustained decline. Immediate next steps involve filtering entries with a 20-period SMA trend confirmation to exclude trades against the dominant downward momentum. This analysis remains educational and does not constitute financial advice.

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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