LATINOS TRADING

BACKTEST REPORT

Backtest #41374 · 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 failed catastrophically on AVAX/USD, delivering a -31.90% return with a dangerously high maximum drawdown of 36.32%. Only 25% of the four trades were profitable, indicating severe regime mismatch where the oscillator consistently signaled false entries. Such a small sample size of four trades provides no statistical confidence, rendering the Sharpe ratio of -1.70 unreliable for generalization. The core failure lies in entering oversold positions during a prolonged downtrend without sufficient trend filters or volume confirmation. Next, incorporate a 20-period moving average crossover as a trend filter to ensure signals only occur within an established bullish or ranging market.

ADDITIONAL METRICS

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