LATINOS TRADING

BACKTEST REPORT

Backtest #53660 · 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 a -31.90% return and a negative Sharpe ratio of -1.70. With only four executed trades, the statistical sample size is too small to validate the model, rendering the 25% win rate and 36.32% drawdown meaningless for live deployment. The approach likely mistook volatility for opportunity, triggering entries in a persistent downtrend that lacked any confirming momentum. We must reject this signal logic immediately and avoid any capital allocation until a robust backtest with a minimum of 100 trades is achieved.

ADDITIONAL METRICS

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