LATINOS TRADING

BACKTEST REPORT

Backtest #53922 · 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 -1.70 Sharpe ratio due to a 25% win rate and a 36.32% drawdown. Such poor performance across only four trades renders the sample size statistically insignificant, preventing any reliable inference of edge. The indicator likely triggered premature entries during a sustained downtrend, failing to filter out momentum breakouts. We must immediately expand the sample size by backtesting longer historical windows or adding volatility filters to improve signal reliability before redeploying capital.

ADDITIONAL METRICS

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