LATINOS TRADING

BACKTEST REPORT

Backtest #7675 · 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 AVAX/USD GG5_Stochastic_Oversold strategy suffered a -31.90% ROI and -1.70 Sharpe over only four trades, indicating severe negative skew rather than statistical edge. The 25% win rate combined with a 36.32% max drawdown confirms the oversold signal failed to capture downside momentum effectively. With such a tiny sample, these results lack statistical significance, though the magnitude of loss is alarming. I recommend rejecting this signal logic entirely and backtesting a trend-following alternative to avoid further capital erosion.

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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