LATINOS TRADING

BACKTEST REPORT

Backtest #7676 · 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 severe 31.90% loss with a -1.70 Sharpe ratio, indicating poor risk-adjusted returns. With only four total trades, the 25.0% win rate lacks statistical significance, making the 36.32% max drawdown a high-variance outlier rather than a reliable metric. The strategy failed to capitalize on AVAX's volatility, likely due to premature entries during strong downtrends. Immediate parameter optimization is required to filter out false signals before any further deployment.

ADDITIONAL METRICS

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