LATINOS TRADING

BACKTEST REPORT

Backtest #7678 · 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

This backtest on AVAX/USD is deeply unconvincing; four trades offer zero statistical confidence and the -31.90% ROI with a -1.70 Sharpe ratio signals severe strategy failure. The abysmal 25% win rate and 36% drawdown suggest the stochastic oversold signals triggered on structural downtrends rather than mean reversion opportunities. With such a tiny sample, this is noise, not alpha. The next step is to expand the backtest window significantly to increase sample size and validate whether the edge holds across different market regimes.

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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