LATINOS TRADING

BACKTEST REPORT

Backtest #7679 · 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 strategy yielded a severe loss of -31.90% with a Sharpe of -1.70, indicating significant risk-adjusted underperformance. The 25% win rate is abysmal, and the 36.32% max drawdown reveals high volatility exposure. With only four trades, the sample size is statistically insignificant, rendering these metrics unreliable for generalization. The results likely reflect noise rather than a valid edge, exacerbated by potential overfitting in the stochastic oversold logic. Immediate next steps require re-running the backtest with a larger dataset and optimizing the exit conditions to improve the win rate.

ADDITIONAL METRICS

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