LATINOS TRADING

BACKTEST REPORT

Backtest #7681 · 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 backtest reveals a critically flawed strategy with a -31.90% ROI and -1.70 Sharpe ratio, indicating severe capital erosion. The abysmal 25% win rate combined with a 36.32% max drawdown suggests the oversold signals are catching falling knives without adequate trend filtering. Statistical confidence is near zero given the microscopic sample size of only four trades, making any performance metrics statistically insignificant and unreliable. This small dataset fails to capture varying market regimes, rendering the results useless for live deployment. The immediate next step is to expand the backtest window significantly to include more market cycles and increase the trade count for meaningful statistical significance.

ADDITIONAL METRICS

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