LATINOS TRADING

BACKTEST REPORT

Backtest #7682 · 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 strategy yielded a -31.90% ROI with a -1.70 Sharpe and 25% win rate, confirming structural failure. However, the sample of just four trades lacks statistical significance, rendering the metrics unreliable for live deployment. The 36% drawdown further exposes the capital to excessive risk relative to the tiny trade count. This is not a viable edge but a noisy outlier requiring immediate deprecation. Next, expand the backtest window to 50+ trades to verify if the negative expectancy persists before any further consideration.

ADDITIONAL METRICS

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