LATINOS TRADING

BACKTEST REPORT

Backtest #9853 · 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 failed catastrophically, generating a -31.90% ROI with a -1.70 Sharpe ratio and a severe 36.32% drawdown. The sample size of only four trades renders any statistical confidence meaningless and invalidates the 25% win rate as a reliable metric. The negative Sharpe suggests the strategy is worse than holding cash, indicating a fundamental flaw in the stochastic oversold logic for this asset. Immediate next step is to halt deployment and increase the backtest window to achieve statistical significance before any further optimization is attempted.

ADDITIONAL METRICS

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