LATINOS TRADING

BACKTEST REPORT

Backtest #40856 · 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 GG5 Stochastic Oversold strategy on AVAX/USD failed significantly, generating a -31.90% ROI with a dismal 25% win rate across only four trades. A Sharpe ratio of -1.70 and a maximum drawdown of 36.32% indicate severe underperformance relative to risk, confirming the approach is unsuitable for current market conditions. With such a minimal sample size, the results lack statistical confidence, though the negative Sharpe ratio suggests a genuine lack of edge rather than mere random noise. The strategy likely entered too frequently during a strong downtrend, mistaking deep oversold readings for reversal signals instead of continuation. The immediate next step is to pause deployment and test a trend-following filter or a different time frame to

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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