LATINOS TRADING

BACKTEST REPORT

Backtest #40954 · 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 catastrophically, generating a -31.90% ROI and a negative Sharpe ratio of -1.70 due to a mere 25% win rate across only four trades. Such a small sample size renders any statistical significance null, confirming that the approach was merely luck rather than a robust edge. The strategy suffered a severe 36.32% maximum drawdown, exposing extreme tail risk during a market regime where oversold conditions persisted without immediate rebounds. Proceeding with this logic in live markets is untenable without a fundamental overhaul of the entry filters or a significant increase in trade frequency to validate parameters.

ADDITIONAL METRICS

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