LATINOS TRADING

BACKTEST REPORT

Backtest #41373 · 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 suffered a severe -31.90% loss with a negative Sharpe ratio of -1.70, indicating consistent underperformance. A 25% win rate combined with a 36.32% max drawdown suggests the stochastic oversold logic failed to capture meaningful reversals in the AVAX/USD market. The statistical confidence is effectively zero because a sample size of only four trades is too small to distinguish signal from noise. The next step must be expanding the backtesting window to at least a hundred trades to establish any valid performance baseline.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.