LATINOS TRADING

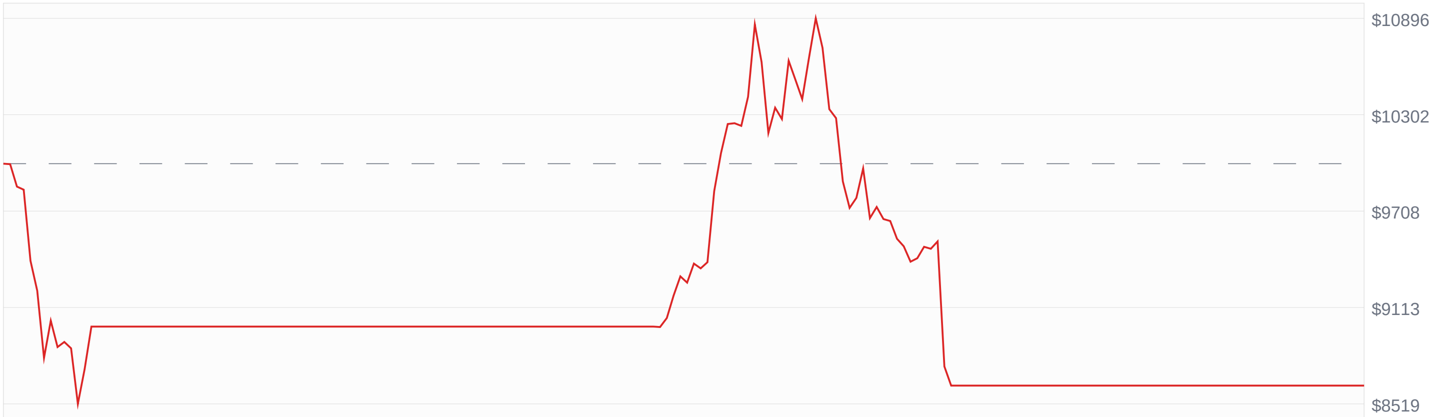
BACKTEST REPORT

Backtest #41429 · DOGE/USD · DOGE/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-13.68%	-0.83	0.0%	-20.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The DOGE/USD Stochastic Oversold strategy failed to generate alpha, posting a -13.68% ROI and a -0.83 Sharpe ratio with a 0.0% win rate. A maximum drawdown of 20.78% over just two trades indicates severe downside risk without any offsetting gains. Statistical confidence is negligible because a sample size of two trades is far too small to distinguish signal from noise or validate the stochastic logic. The core issue is that buying oversold conditions in a downtrending asset without trend filters leads to catching falling knives. Next, implement a mandatory trend filter like a 200-period SMA to restrict entries to only bullish regimes before re-running the backtest.

ADDITIONAL METRICS

CAGR	**-13.68%**
Sortino Ratio	**-0.41**
Turnover	**3.66x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$8631.86**