LATINOS TRADING

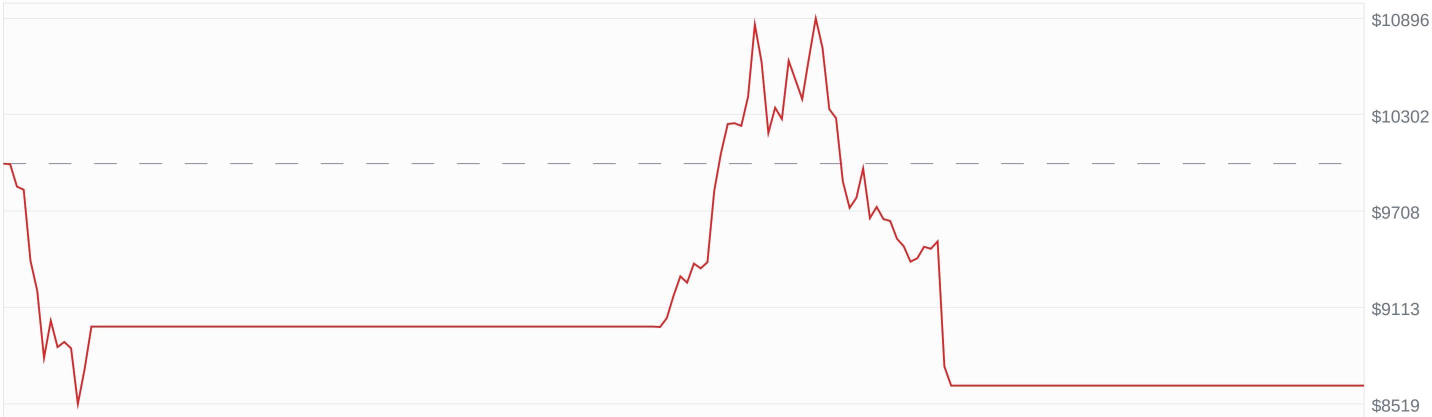
BACKTEST REPORT

Backtest #7830 · 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 backtest on DOGE/USD with the GG5_Stochastic_Oversold strategy is statistically inconclusive and fundamentally flawed due to a sample size of just two trades, which provides zero confidence in any signal reliability. The 0% win rate and -13.68% ROI with a 20.78% max drawdown indicate the stochastic oversold logic failed completely in the current regime, likely due to DOGE’s strong downtrend overpowering mean-reversion signals. With only two data points, the Sharpe ratio of -0.83 is meaningless from a statistical standpoint, and the strategy cannot be deemed broken or viable without significantly more trades. The concrete next step is to expand the backtest window, add a trend-filtering condition to avoid counter-trend entries, and re-run to

ADDITIONAL METRICS

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

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