LATINOS TRADING

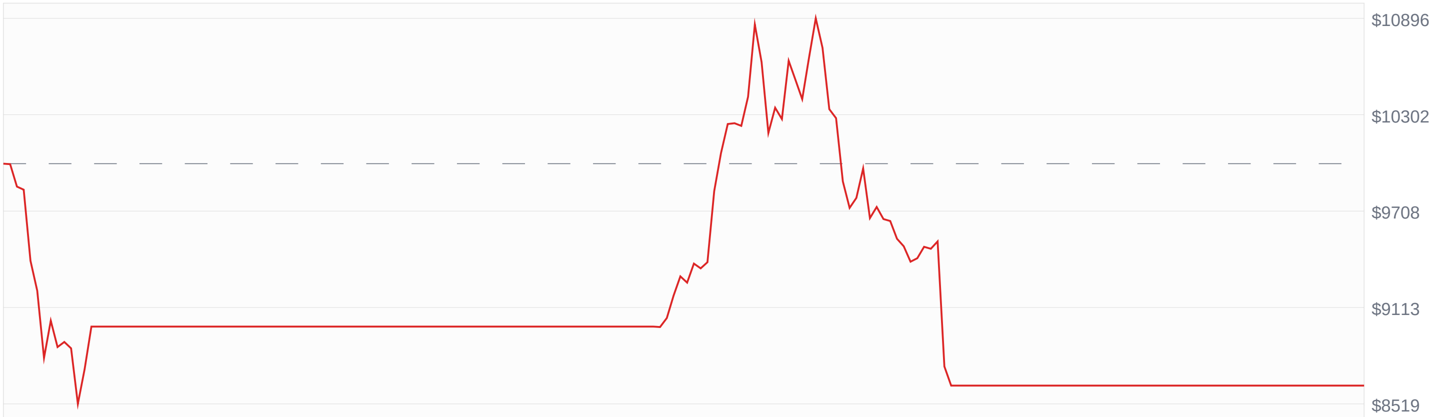
BACKTEST REPORT

Backtest #41387 · 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 decisively with a negative 13.68 percent ROI and a Sharpe ratio of negative 0.83. Both trades resulted in losses, yielding a zero percent win rate and a severe 20.78 percent maximum drawdown. This sample size of two trades provides zero statistical confidence, rendering the performance metrics meaningless for predictive modeling. The core issue is that mean-reversion logic often fails during strong crypto momentum phases. The immediate next step is to extend the backtesting window to at least one hundred trades to establish a statistically valid baseline before any further optimization.

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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