LATINOS TRADING

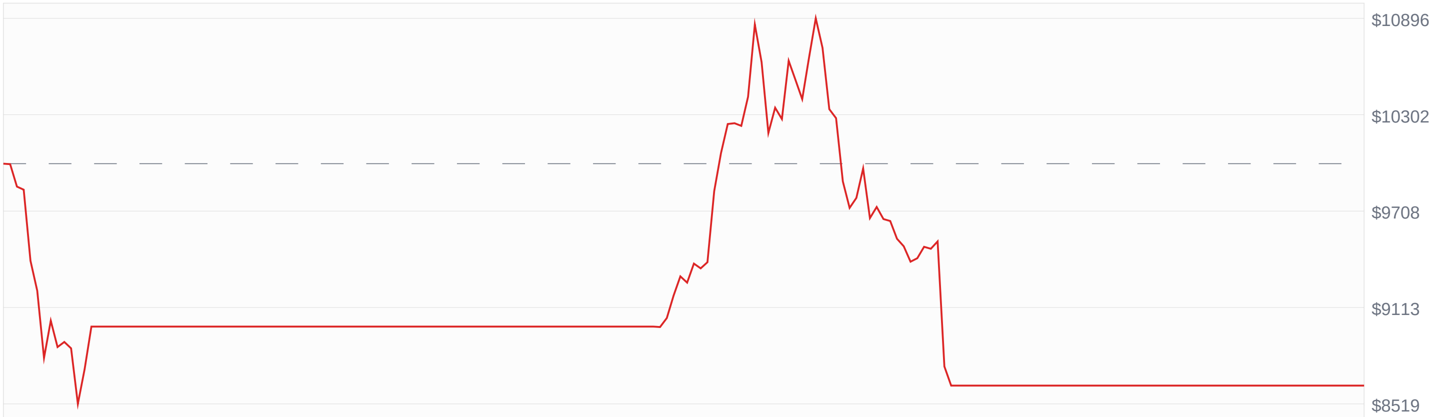
BACKTEST REPORT

Backtest #41428 · 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 GG5 Stochastic Oversold strategy on DOGE/USD generated a negative return of -13.68% with a Sharpe ratio of -0.83, indicating significant downside risk relative to volatility. With a 0.0% win rate across only two total trades, the sample size is statistically insufficient to draw meaningful conclusions about the strategy's long-term viability or edge. The maximum drawdown of 20.78% further highlights the lack of risk control in this specific configuration, as both trades resulted in losses. The primary failure is the strategy's inability to identify valid entry points in the current market regime, leading to consistent capital erosion. A concrete next step is to expand the backtest period to at least one year and incorporate stricter

ADDITIONAL METRICS

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