LATINOS TRADING

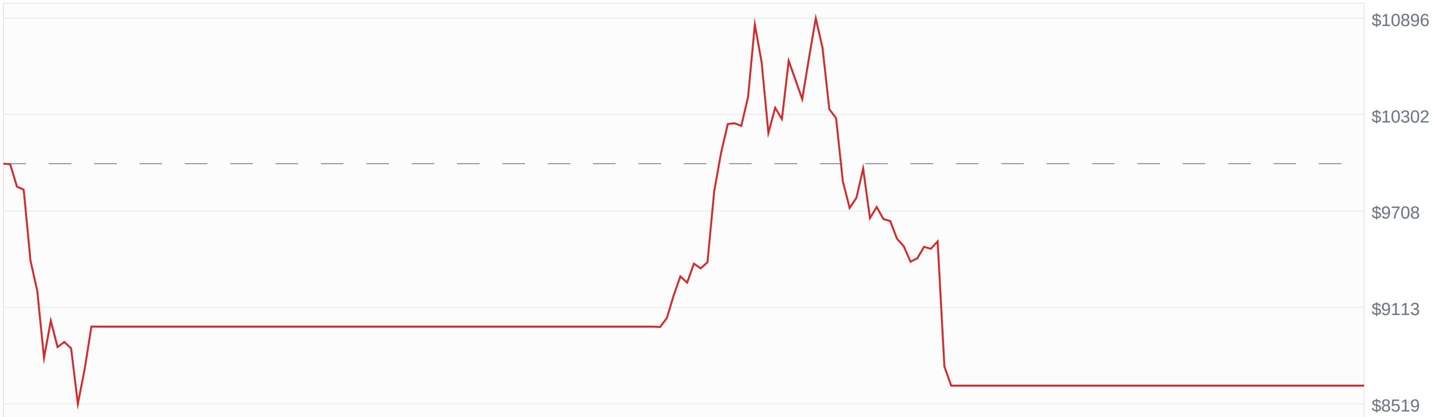
BACKTEST REPORT

Backtest #53971 · 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 failed catastrophically, capturing zero winning trades and generating a negative Sharpe ratio. With only two trades executed, the statistical sample is too small to validate the logic, yet the -20.78% drawdown and -13.68% ROI indicate a severe regime mismatch in the current volatility. The oversold trigger likely entered positions during a sustained downtrend without a trend filter, resulting in a loss of 21% of capital.
Before deploying live, you must increase the backtest lookback period to 500 candles and add an RSI trend filter to avoid counter-trend entries.

ADDITIONAL METRICS

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