LATINOS TRADING

BACKTEST REPORT

Backtest #55726 · PEPE/USD · PEPE/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-43.79%	-2.22	33.3%	-47.27%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The PEPE/USD backtest on the GG5 Stochastic Oversold strategy revealed severe inefficacy, with a -43.79% ROI and a negative Sharpe ratio of -2.22 driven by a catastrophic 47.27% maximum drawdown. A sample size of only three trades provides statistically insignificant confidence, indicating that the -43.79% loss is likely a survivorship bias rather than a definitive strategy failure. The strategy failed to generate a single profitable signal in this simulation, suggesting the stochastic parameters are misaligned with current volatility regimes for this meme asset. Immediate next steps involve widening the backtest window to capture more market cycles and adjusting entry filters to avoid high-volatility breakdowns.

ADDITIONAL METRICS

CAGR	**-43.79%**
Sortino Ratio	**-1.24**
Turnover	**4.00x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$5622.57**