LATINOS TRADING

BACKTEST REPORT

Backtest #53610 · CRV/USD · CRV/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-30.72%	-1.54	0.0%	-34.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on CRV/USD failed catastrophically, recording zero wins and a 34% drawdown across only four trades. A negative Sharpe ratio of -1.54 and -30% ROI indicate that the stochastic oversold signals consistently entered positions during downward trends rather than reversals. With such a minimal sample size, statistical significance is nonexistent, making any conclusion about the strategy's viability premature. The model likely suffered from overfitting to noise or misaligned parameters for this specific volatile asset. The immediate next step is to run a walk-forward analysis on a larger dataset to verify if the strategy breaks even before any live deployment.

ADDITIONAL METRICS

CAGR	**-30.72%**
Sortino Ratio	**-0.83**
Turnover	**6.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6929.82**