LATINOS TRADING

BACKTEST REPORT

Backtest #27105 · 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

This strategy failed catastrophically with a zero percent win rate and thirty percent loss, indicating a complete breakdown in entry logic. The negative Sharpe ratio confirms severe risk-adjusted underperformance, while the minimal sample size of four trades renders these results statistically insignificant for broader conclusions. High drawdown relative to capital suggests excessive position sizing or lack of stop-loss discipline during the test period. Immediate investigation into signal timing against CRV’s liquidity conditions is required before any further optimization attempts.

ADDITIONAL METRICS

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