LATINOS TRADING

BACKTEST REPORT

Backtest #40766 · 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 CRV/USD backtest for the GG5 Stochastic Oversold strategy resulted in a catastrophic -30.72% ROI and a Sharpe ratio of -1.54, driven by zero winning trades and a maximum drawdown of 34.07%. With only four executed trades, the dataset is statistically insufficient to validate the signal logic or estimate true risk parameters with confidence. The strategy failed to generate a single profit, suggesting that oversold conditions in this asset class do not provide reliable entry points during the test period. We must expand the sample size by running a longer historical simulation or adjusting the stochastic thresholds before considering this approach viable. Next, execute a walk-forward analysis to determine if parameter optimization can recover the

ADDITIONAL METRICS

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