



Backtest #4481 · CRV/USD · CRV/USD · GG5_Stochastic_Oversold (auto)

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy completely failed, yielding a -30.72% ROI and zero wins across only four trades. This tiny sample size renders any statistical confidence meaningless and suggests severe overfitting to specific price movements. The negative Sharpe of -1.54 confirms the logic adds no value and likely amplifies losses. Immediate deprecation is required before any further capital exposure. Refine the stochastic threshold logic and validate against a larger historical dataset.

ADDITIONAL METRICS

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