



Backtest #6313 · 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 failed catastrophically with a 0% win rate across only four trades, yielding a -30.72% ROI and -1.54 Sharpe. The 34% drawdown confirms severe capital erosion, while the tiny sample size makes the results statistically meaningless for inference. The stochastic oversold logic likely caught a falling knife or suffered from poor timing in a bearish regime. Next step: discard this parameterization entirely and stress-test alternative mean-reversion filters before any further development.

ADDITIONAL METRICS

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