



Backtest #44003 · 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 CRV/USD GG5_Stochastic_Oversold backtest failed catastrophically with zero winning trades and a 34% drawdown, indicating the strategy is currently ineffective in this market regime. A sample size of only four trades provides insufficient statistical confidence to validate or discard the logic, leaving the negative Sharpe ratio of -1.54 as a strong warning signal rather than a definitive failure mode. The lack of any profitable signals suggests the stochastic oscillator is generating false oversold readings that trigger premature entries during CRV's downtrend. We must adjust the entry filters to include volume confirmation or wait for a trend reversal before retesting this setup.

ADDITIONAL METRICS

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