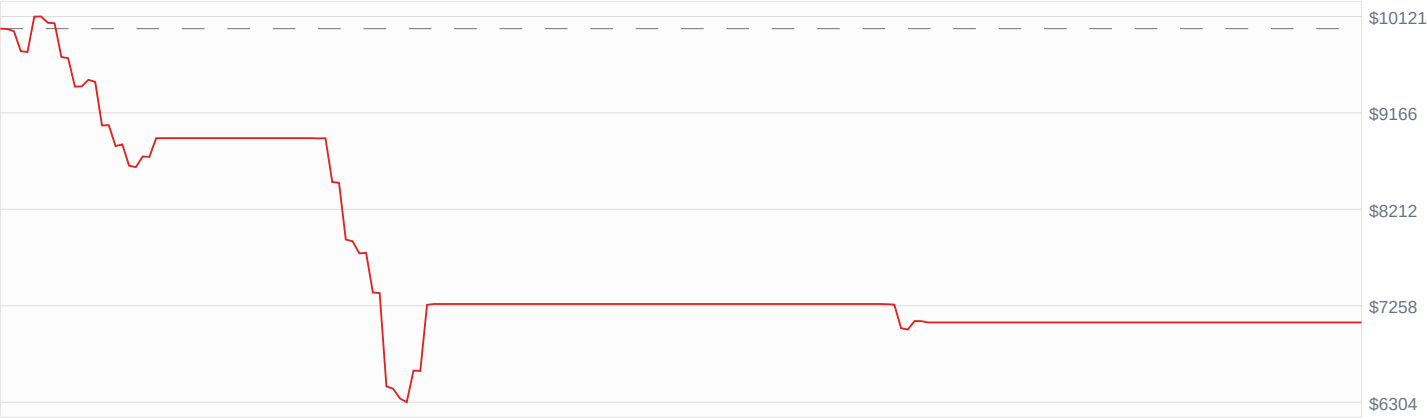




Backtest #40849 · BAT/USD · BAT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on BAT/USD is currently non-functional, evidenced by a zero win rate and negative Sharpe ratio. With only three trades executed, the statistical sample is insufficient to draw meaningful conclusions about the strategy's long-term viability. The significant drawdown of 37.71% suggests the entry logic triggered during a sustained downtrend without adequate filters. Before redeploying capital, we must test alternative parameters or add volume confirmation to validate signals.

ADDITIONAL METRICS

CAGR	-29.08%
Sortino Ratio	-0.83
Turnover	4.95x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7092.43