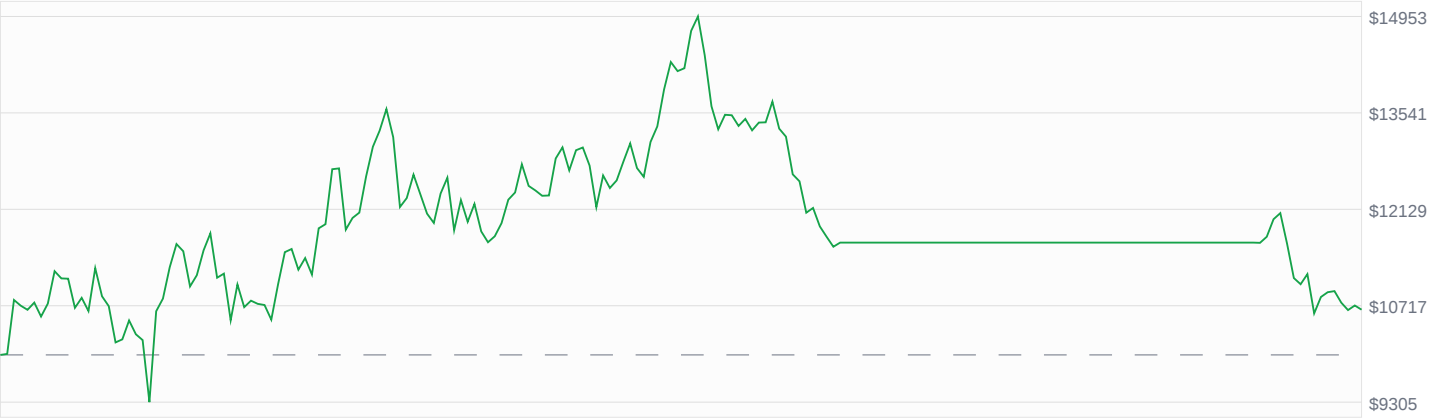




Backtest #44215 · SKY/USD · SKY/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.56%	0.40	50.0%	-29.08%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

A 2-trade sample on SKY/USD renders the +6.56% ROI and 50% win rate statistically meaningless. The 0.40 Sharpe ratio is weak, while the 29.08% max drawdown reveals severe downside risk that far outweighs the modest gains. This extreme drawdown relative to profit indicates the stochastic oversold signal likely caught volatile whipsaws rather than sustainable trends. The current strategy lacks robust risk controls to protect capital during adverse moves. Next, expand the test window to at least 100 trades and tighten stop-loss parameters to reduce drawdown before any further evaluation.

ADDITIONAL METRICS

CAGR	6.56%
Sortino Ratio	0.34
Turnover	4.39x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10659.36