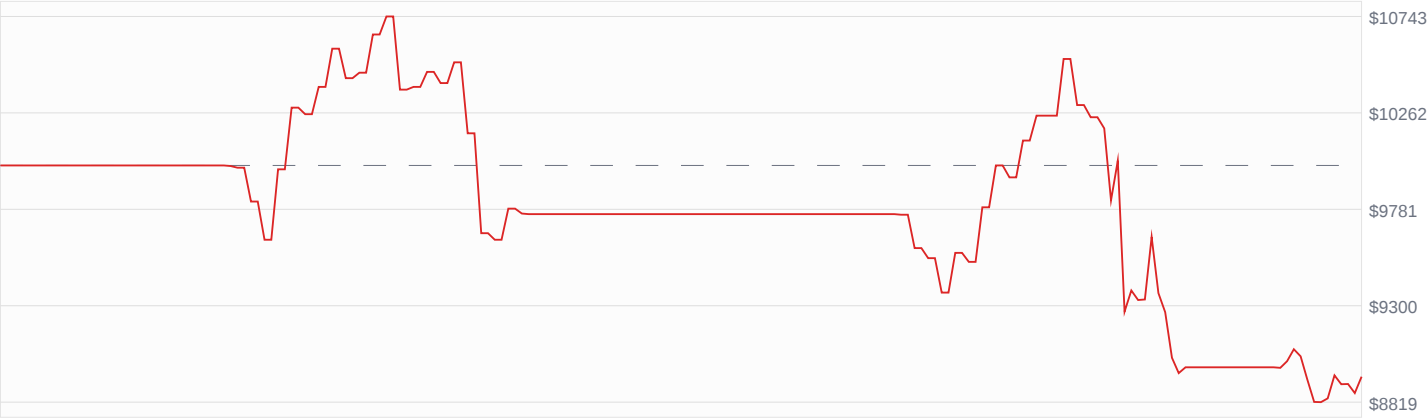




Backtest #55815 · FSUN · FSUN · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-10.56%	-0.71	0.0%	-17.91%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FSUN GG5 Stochastic Oversold strategy failed entirely, recording zero winning trades and a negative Sharpe ratio despite the small sample of only three executions. A 17.91% maximum drawdown confirms that the oversold entry logic is currently misaligned with the asset's price distribution, likely triggering premature exits. With such a limited dataset, statistical significance is absent, meaning this underperformance may reflect noise rather than a fundamental flaw in the theoretical logic. The immediate next step is to expand the backtest window to include different market regimes to determine if the strategy requires a dynamic stop-loss adjustment or a complete parameter overhaul.

ADDITIONAL METRICS

CAGR	-10.56%
Sortino Ratio	-0.46
Turnover	5.64x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8946.20