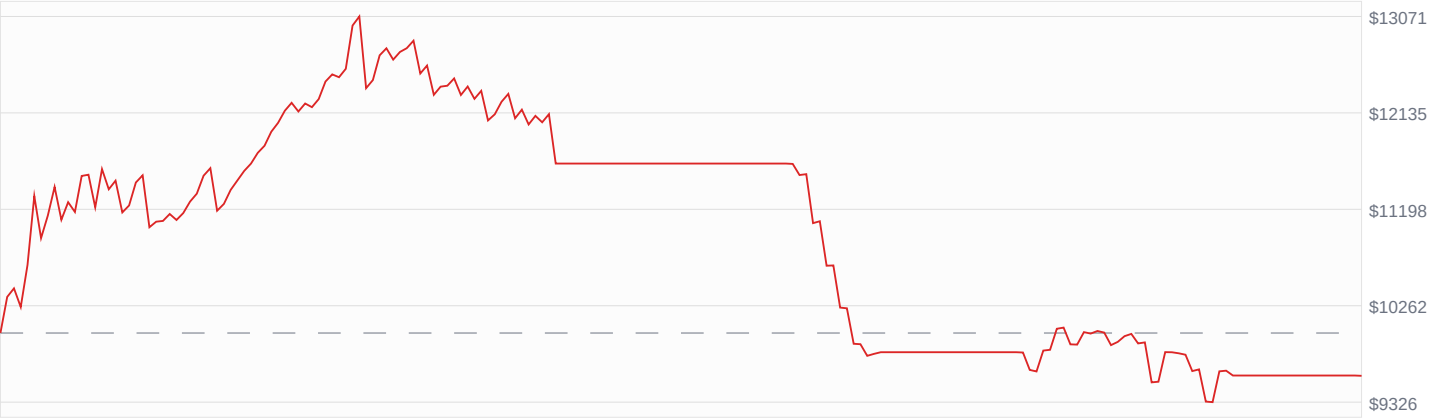




Backtest #45112 · STNG · STNG · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.22%	-0.12	25.0%	-28.65%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, posting a negative return of 4.22% and a Sharpe ratio of -0.12. With only four trades, the 25% win rate lacks statistical significance, making the 28.65% drawdown a poor indicator of true risk. The stochastic oversold logic likely caught falling knives during a downtrend. Next step is to expand the backtest window to at least one hundred trades to validate signal robustness.

ADDITIONAL METRICS

CAGR	-4.22%
Sortino Ratio	-0.08
Turnover	8.17x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9581.35