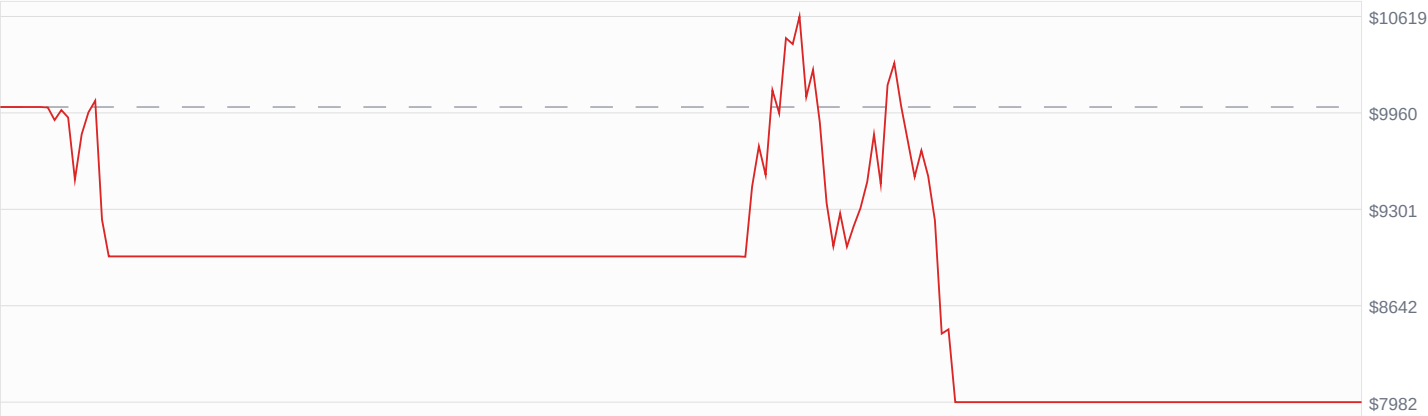




Backtest #50742 · GRT/USD · GRT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-20.18%	-0.95	0.0%	-24.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GRT/USD GG5 Stochastic Oversold backtest failed catastrophically with zero winning trades and a -20.18% loss, indicating the strategy missed all entry points or exited too early on only two attempts. Such a tiny sample size provides no statistical significance, rendering the -0.95 Sharpe ratio and 24.83% drawdown unreliable indicators of future performance. The strategy likely suffered from overfitting to noise or misaligned entry thresholds that do not reflect current market volatility. Next, expand the sample by optimizing the stochastic threshold or testing across multiple correlated assets to validate robustness before live deployment.

ADDITIONAL METRICS

CAGR	-20.18%
Sortino Ratio	-0.41
Turnover	3.59x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$7982.47