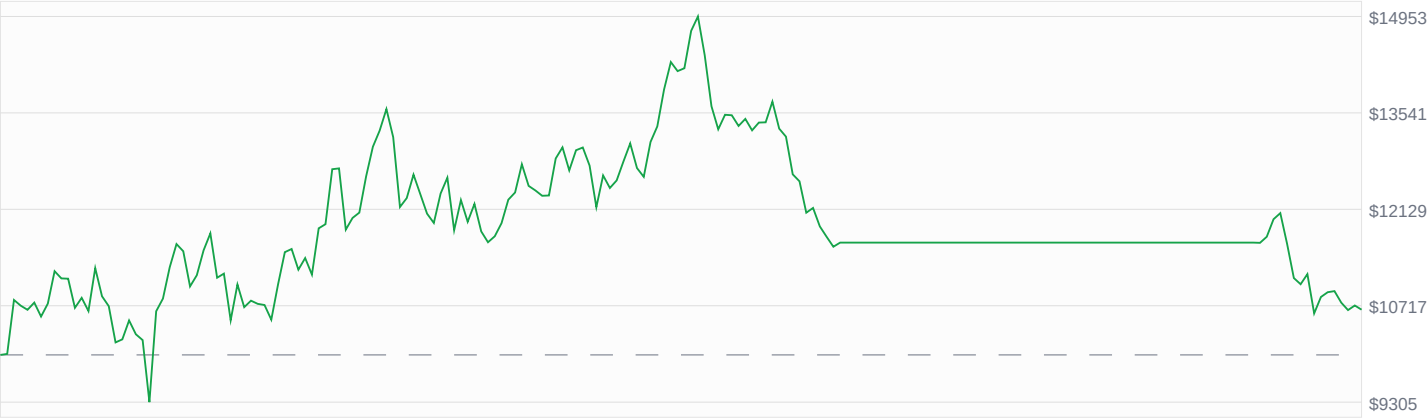




Backtest #55155 · SKY/USD · SKY/USD · GG5_Stochastic_Oversold (auto)

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

The SKY/USD backtest shows a marginal 6.56% gain but suffers from severe statistical unreliability due to only two trades. A win rate of exactly 50% and a Sharpe ratio of 0.40 indicate that the stochastic oversold logic fails to capture sufficient risk-adjusted alpha. The 29% drawdown reveals excessive volatility exposure for a sample this small, rendering the strategy statistically insignificant. We must expand the sample size by running a walk-forward analysis to validate robustness before live deployment.

ADDITIONAL METRICS

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