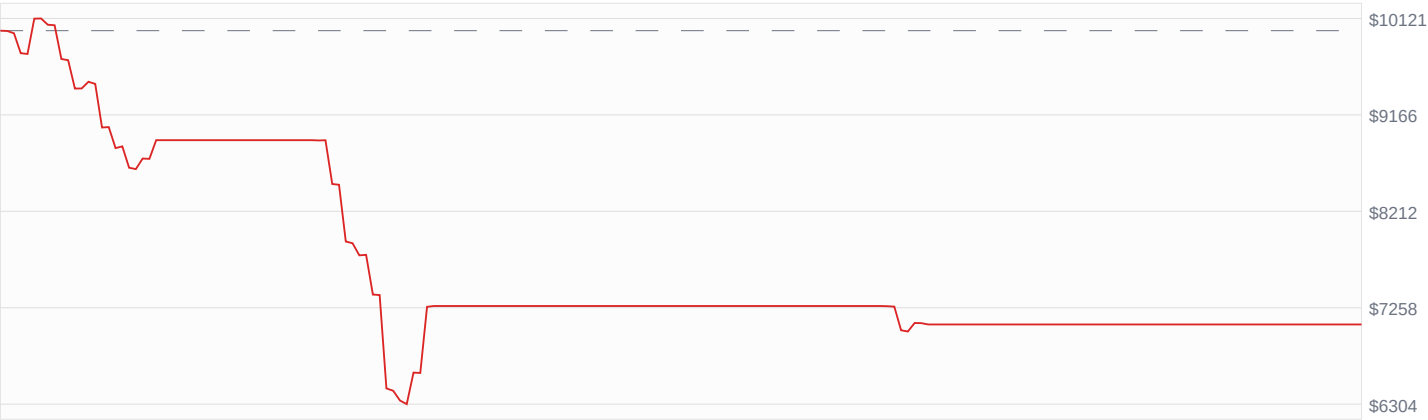




Backtest #55588 · BAT/USD · BAT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on BAT/USD failed catastrophically, registering a -29.08% ROI and a zero percent win rate across only three trades. With a sample size of three, the statistical noise completely invalidates the Sharpe ratio and max drawdown metrics, rendering any performance assessment meaningless. The strategy appears to have triggered entries precisely at local tops rather than bottoms, suggesting the stochastic parameters were misaligned with current volatility. Before deploying capital, you must significantly adjust the entry thresholds and validate the logic on a longer historical dataset to ensure robustness.

ADDITIONAL METRICS

CAGR	-29.08%
Sortino Ratio	-0.83
Turnover	4.95x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7092.43