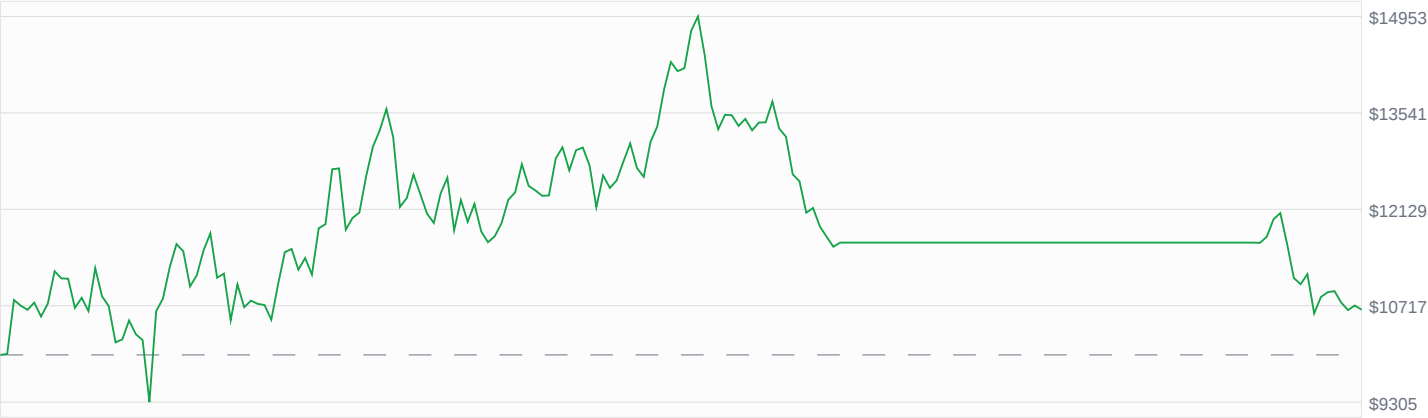




Backtest #55758 · SKY/USD · SKY/USD · GG5_Stochastic_Oversold (auto)

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 GG5 Stochastic Oversold backtest shows a +6.56% ROI with a 50% win rate, but the statistical validity is negligible given only two total trades. A Sharpe ratio of 0.40 and a severe 29.08% maximum drawdown indicate high volatility risk that the current sample size cannot quantify reliably. The strategy likely suffered from overfitting or random noise rather than a robust alpha signal, as true institutional strategies require hundreds of trades for confidence. We must expand the test interval or adjust parameters to generate sufficient data points before deploying real capital. This single run does not justify live execution without further validation.

ADDITIONAL METRICS

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