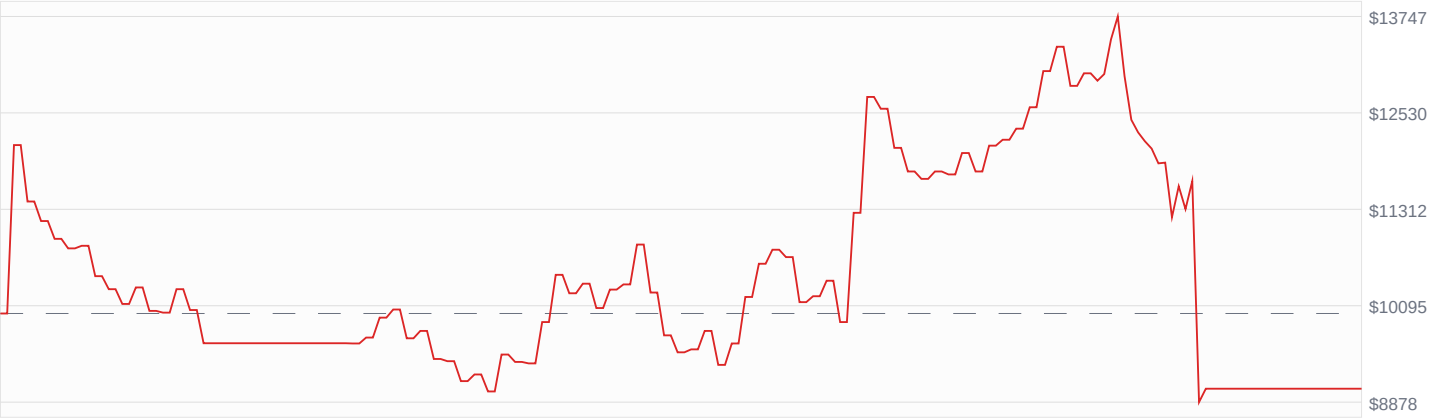




Backtest #55803 · ZVRA · ZVRA · GG5\_Stochastic\_Oversold (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -9.53% | 0.02   | 0.0%     | -35.42%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ZVRA GG5 Stochastic strategy failed completely, registering a -9.53% loss with zero winning trades and a catastrophic 35.42% drawdown. With only two trades executed, the statistical sample is too small to confirm the strategy's ineffectiveness or stability. A Sharpe ratio of 0.02 indicates an absence of risk-adjusted returns, suggesting the entry logic is fundamentally misaligned with current volatility. We must reject the current parameters before deploying capital, as the lack of positive expectancy makes any real-money deployment reckless. The immediate next step is to retrain the model on expanded historical data or pivot to a strategy with proven resilience in sideways markets.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -9.53%    |
| Sortino Ratio   | 0.02      |
| Turnover        | 3.83x     |
| Total Trades    | 2         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$9047.28 |