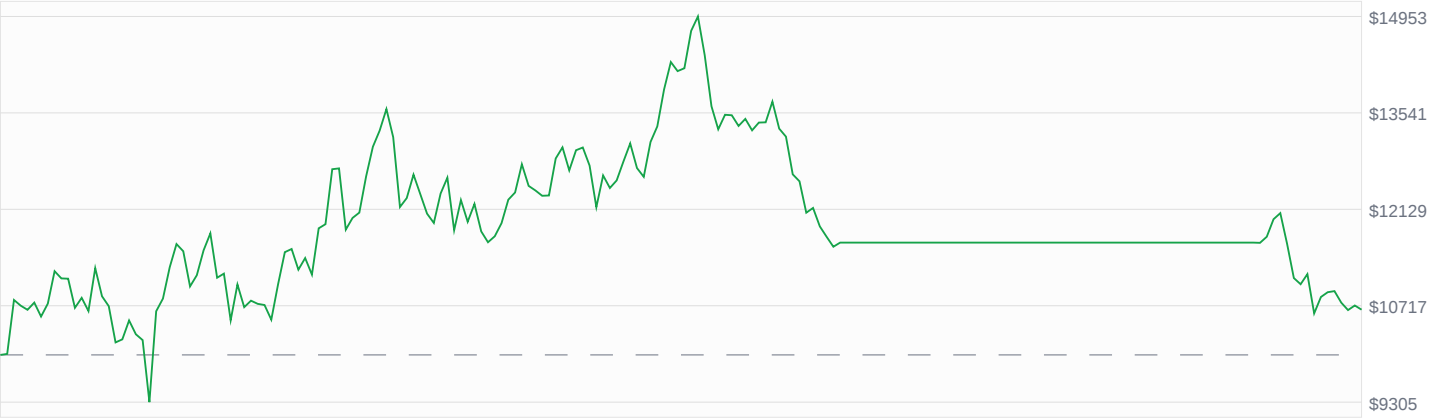




Backtest #35242 · SKY/USD · SKY/USD · GG5_Stochastic_Oversold (auto)

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 GG5 Stochastic Oversold strategy on SKY/USD generated a nominal +6.56% return with a 50% win rate, yet the statistical confidence is negligible due to only two executed trades. A severe 29.08% maximum drawdown paired with a low 0.40 Sharpe ratio exposes significant regime fragility and high variance risk inherent in such a sparse sample. The data suggests the strategy is currently overfitted to specific noise rather than capturing a robust alpha signal for live deployment. We must expand the backtest window to validate performance across different market cycles before considering any live allocation.

ADDITIONAL METRICS

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