



Backtest #35926 · POL/USD · POL/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-16.46%	-2.02	0.0%	-23.89%

EQUITY CURVE116 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The POL/USD GG5_Stochastic_Oversold backtest failed catastrophically with a zero win rate and a negative Sharpe ratio of -2.02, indicating severe regime mismatch rather than strategy flaw. The sample size of only two trades renders any statistical inference meaningless and precludes drawing conclusions about long-term viability. While the stochastic entry logic theoretically captures bottoms, it clearly overfitted to noise in this specific volatility environment. The next step is to increase the lookback window or add volume filters to filter out low-liquidity periods before retesting.

ADDITIONAL METRICS

CAGR	-23.90%
Sortino Ratio	-1.13
Turnover	5.58x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$8356.03