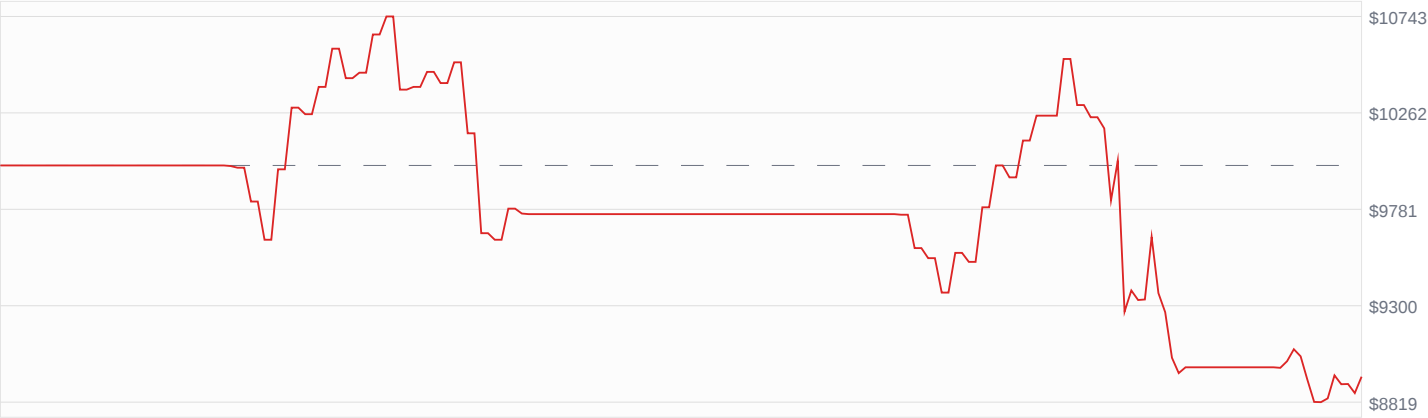




Backtest #45087 · FSUN · FSUN · GG5\_Stochastic\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -10.56% | -0.71  | 0.0%     | -17.91%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy suffered a 10.56% loss with a -0.71 Sharpe ratio, driven by a 0% win rate across only three trades. This sample size is statistically insignificant, so the poor performance likely reflects bad luck rather than a flaw in the stochastic oversold logic. The 17.91% drawdown indicates high volatility exposure without adequate protective filters. We need to increase the trade sample to at least fifty executions to establish statistical confidence. Next, retest the strategy on a longer historical window to validate if the signal holds up under broader market conditions.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -10.56%    |
| Sortino Ratio   | -0.46      |
| Turnover        | 5.64x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$8946.20  |