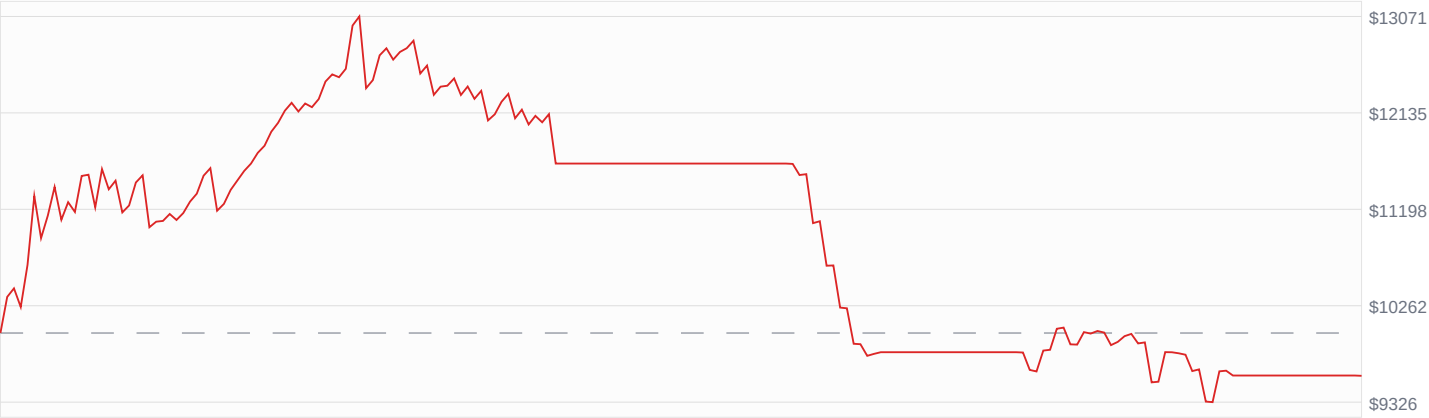




Backtest #55837 · STNG · STNG · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.22%	-0.12	25.0%	-28.65%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The STNG GG5 Stochastic Oversold test shows a non-viable regime with negative ROI and a Sharpe ratio below zero, driven by a distressing 25% win rate. Only four trades occurred, which is statistically insufficient to validate any alpha or confirm the strategy's robustness against regime changes. The 28.65% maximum drawdown indicates severe exposure to downside risk without adequate filtering or position sizing controls. A larger sample size is required before deployment, but the current failure suggests a fundamental mismatch between the stochastic signal and the asset's volatility profile. The immediate next step is to increase the lookback period or add a volume confirmation filter to reduce false breakout entries.

ADDITIONAL METRICS

CAGR	-4.22%
Sortino Ratio	-0.08
Turnover	8.17x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9581.35