



Backtest #55901 · PANL · PANL · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.29%	-0.15	33.3%	-28.17%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest on PANL shows a significant failure, with a negative Sharpe ratio of -0.15 and a 28% drawdown driven by only three trades. The strategy's reliance on stochastic oversold conditions appears ineffective here, likely due to insufficient sample size to generate statistical confidence. The low trade count prevents any reliable assessment of consistency or risk-adjusted performance over time. We must increase the simulation horizon or adjust entry filters to validate whether this signal logic holds under broader market conditions.

ADDITIONAL METRICS

CAGR	-8.29%
Sortino Ratio	-0.10
Turnover	5.23x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9173.93