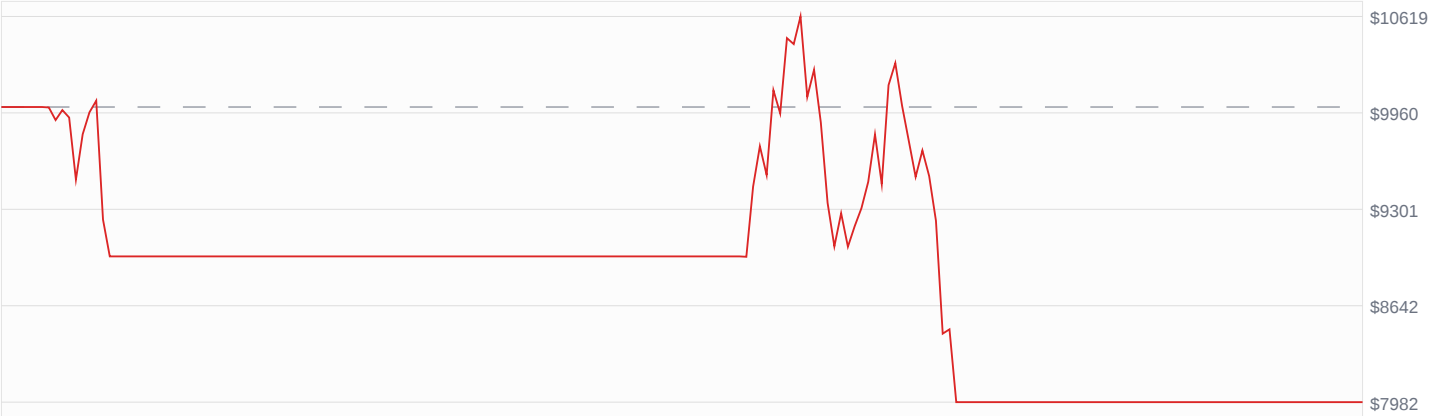




Backtest #6923 · GRT/USD · GRT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-20.18%	-0.95	0.0%	-24.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on GRT/USD failed catastrophically, yielding a -20.18% ROI and zero wins over just two trades. With $n=2$, statistical confidence is nonexistent, rendering the -0.95 Sharpe ratio and 24.83% drawdown meaningless for future prediction. The sample size is too small to validate the signal logic or dismiss market regime effects. Immediate next step: retest with at least 100 historical trades to establish statistical significance before considering any live deployment.

ADDITIONAL METRICS

CAGR	-20.18%
Sortino Ratio	-0.41
Turnover	3.59x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$7982.47