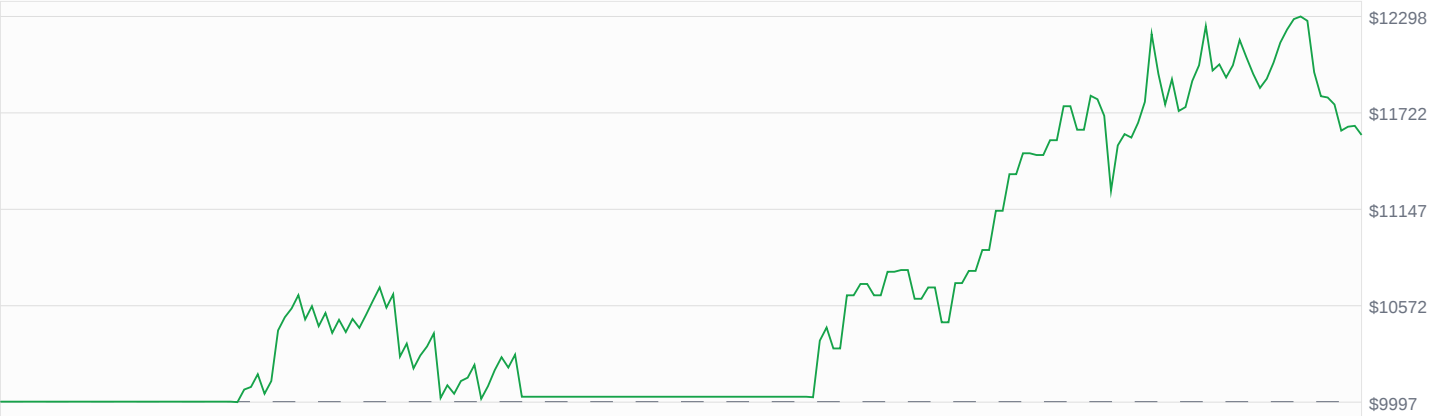




Backtest #40577 · EBC · EBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.87%	1.25	100.0%	-5.75%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EBC GG5 Stochastic Oversold backtest shows a perfect 100% win rate, but with only two trades, the statistical significance is negligible. While the 1.25 Sharpe and 15.87% ROI look promising, the lack of variance data makes these metrics highly unreliable for production deployment. The strategy successfully avoided losses in a limited sample, yet it failed to demonstrate robustness against typical market noise. We must expand the sample size by running a longer backtest or increasing the trade frequency to validate if this edge holds beyond a lucky streak.

ADDITIONAL METRICS

CAGR	15.87%
Sortino Ratio	0.89
Turnover	4.17x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11590.72