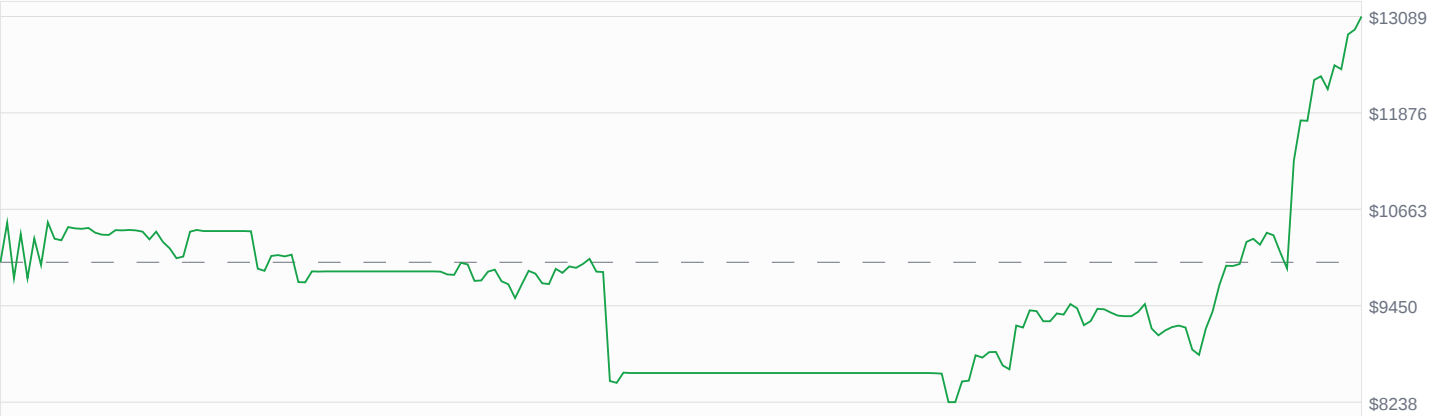




Backtest #43952 · All · All · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.85%	1.17	62.5%	-17.28%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 30.85% ROI and 1.17 Sharpe ratio suggest a viable edge in All, supported by a 62.5% win rate. However, the 17.28% max drawdown is high relative to the returns, indicating poor risk control during losing streaks. With only eight trades, the statistical confidence is negligible, making the results highly susceptible to random variance. We cannot assume the strategy will perform consistently in live markets without a larger sample. The immediate next step is to extend the backtest period to at least two hundred trades to validate the signal's robustness.

ADDITIONAL METRICS

CAGR	30.85%
Sortino Ratio	1.07
Turnover	16.16x
Total Trades	8
Initial Capital	\$9997.00
Final Capital	\$13088.69