



Backtest #43959 · All · All · GG5_Stochastic_Oversold (auto)

ROI

+30.85%

Sharpe

1.17

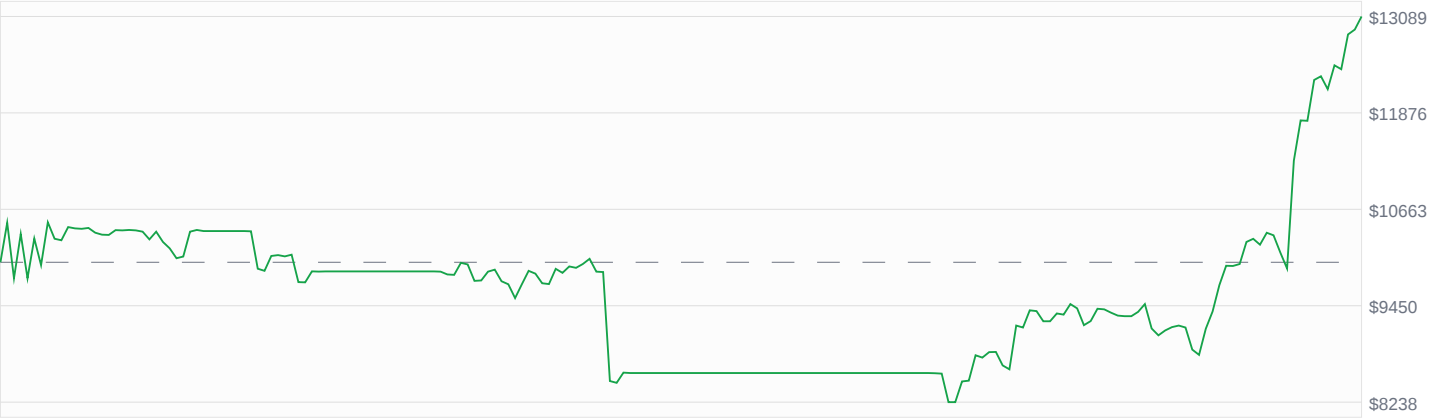
Win Rate

62.5%

Max Drawdown

-17.28%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The GG5 Stochastic Oversold strategy on All generated a +30.85% return with a 62.5% win rate, driven by eight distinct trades. However, the statistical confidence remains low due to the limited sample size, which makes the 17.28% maximum drawdown difficult to contextualize. While the Sharpe ratio of 1.17 indicates reasonable risk-adjusted returns, the narrow trade history suggests results are highly sensitive to specific market conditions. The model appears effective in capturing short-term mean reversion, but further validation is required before deployment. We must execute a forward test with live capital to verify performance consistency across different volatility regimes.

ADDITIONAL METRICS

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