



Backtest #43999 · BFST · BFST · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.02%	0.94	33.3%	-6.54%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +10.02% ROI and 0.94 Sharpe ratio appear promising, but the 33.3% win rate reveals a high-risk profile where losses likely outweigh wins. With only three trades, the sample size is statistically insignificant, making the current metrics unreliable indicators of true strategy edge. The 6.54% max drawdown is manageable, yet the lack of robustness suggests the results may be driven by variance rather than consistent alpha. You should extend the backtest period to at least one hundred trades before considering deployment. This additional data will clarify if the strategy possesses genuine predictive power or merely benefited from favorable market noise.

ADDITIONAL METRICS

CAGR	10.02%
Sortino Ratio	0.76
Turnover	6.04x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11005.65