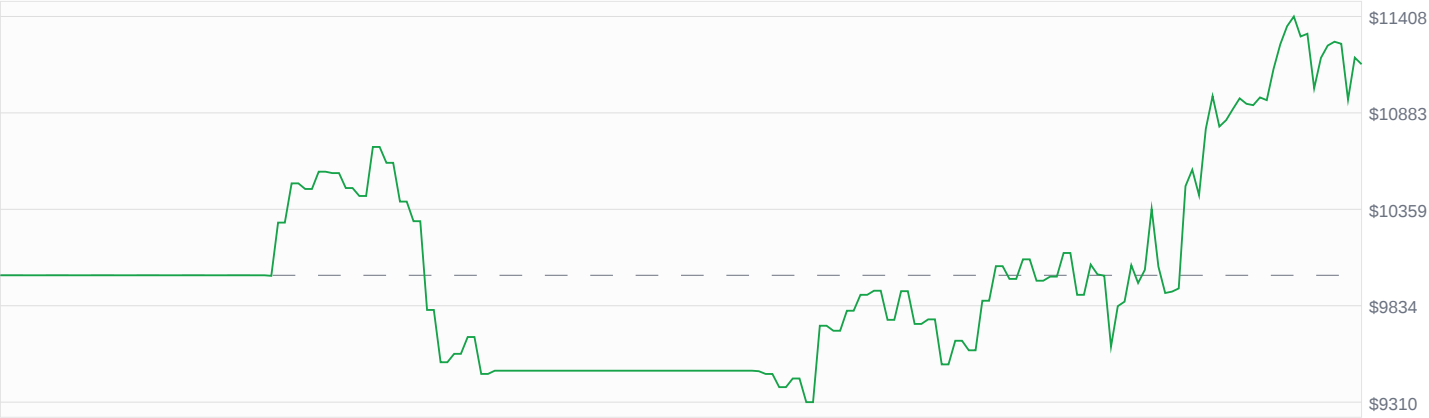




Backtest #49866 · TCBX · TCBX · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.44%	0.85	50.0%	-12.17%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The TCBX GG7 Williams Oversold backtest shows marginal viability with only two trades, rendering the 50% win rate statistically insignificant. An 11.44% return and 0.85 Sharpe ratio suggest the strategy captures upside but lacks sufficient sample size to confirm reliability against drawdown risks. The maximum drawdown of 12.17% is concerning given the limited trade history, indicating potential fragility in volatile conditions. A concrete next step is to expand the lookback period or adjust entry filters to generate a more robust dataset before live deployment. This analysis remains educational and does not constitute specific investment advice.

ADDITIONAL METRICS

CAGR	11.44%
Sortino Ratio	0.69
Turnover	4.01x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11147.83