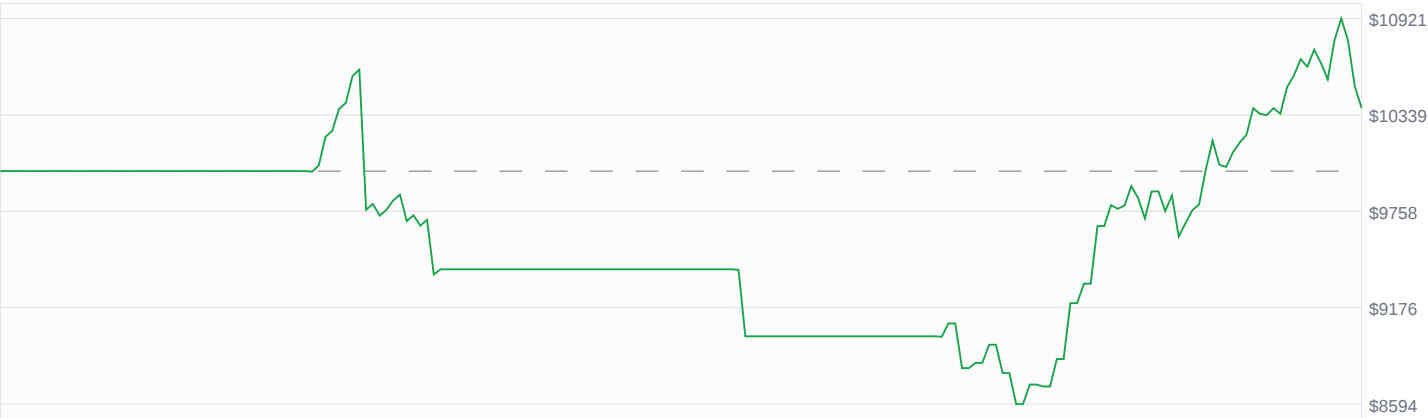




Backtest #53578 · SCHW · SCHW · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.78%	0.37	33.3%	-18.47%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5_Stochastic_Oversold strategy on SCHW generated a nominal +3.78% ROI but exhibited severe inefficiency with a Sharpe ratio of 0.37 and a maximum drawdown of 18.47%. Only three total trades were executed, resulting in a 33.3% win rate that provides statistically negligible confidence for any forward-looking projection. The high drawdown relative to the minimal profit suggests the stochastic oversold filter failed to capture volatility regimes effectively during this sample. We must increase the trade count to validate the strategy before allocating real capital. The immediate next step is to backtest over a longer historical period to filter out this outlier noise.

ADDITIONAL METRICS

CAGR	3.78%
Sortino Ratio	0.19
Turnover	5.72x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10381.17