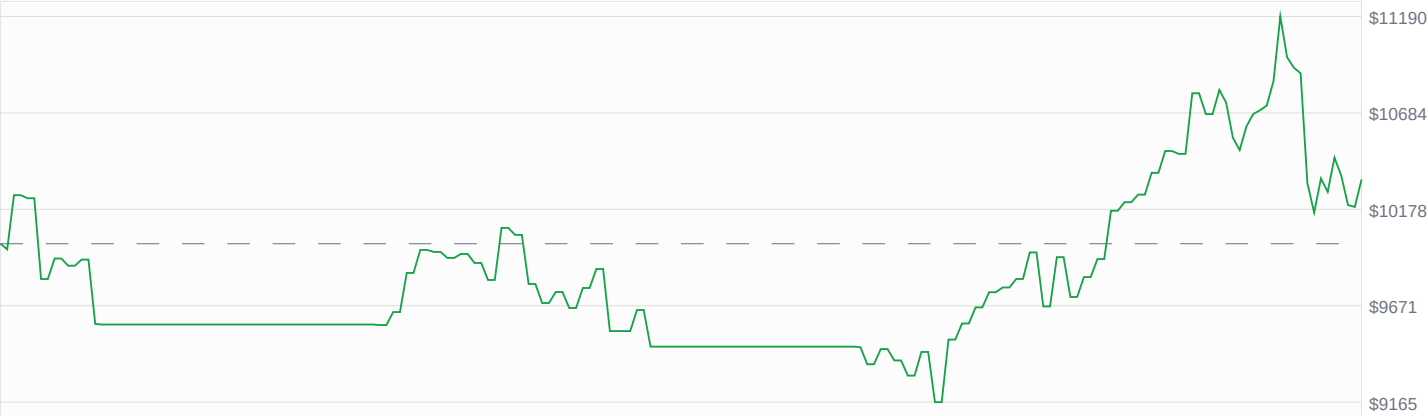




Backtest #26998 · BWB · BWB · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +3.31% ROI masks a dangerously high 9.71% drawdown, eroding risk-adjusted efficiency as reflected by the 0.33 Sharpe ratio. Statistical confidence is negligible with only three trades, making the 33.3% win rate indistinguishable from random noise rather than a robust edge. The strategy lacks sufficient sample size to validate its stochastic oversold logic, rendering results anecdotal. Conduct a walk-forward analysis with at least 30 trades to determine if the signal holds statistical significance.

ADDITIONAL METRICS

CAGR	3.31%
Sortino Ratio	0.26
Turnover	5.84x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10334.44