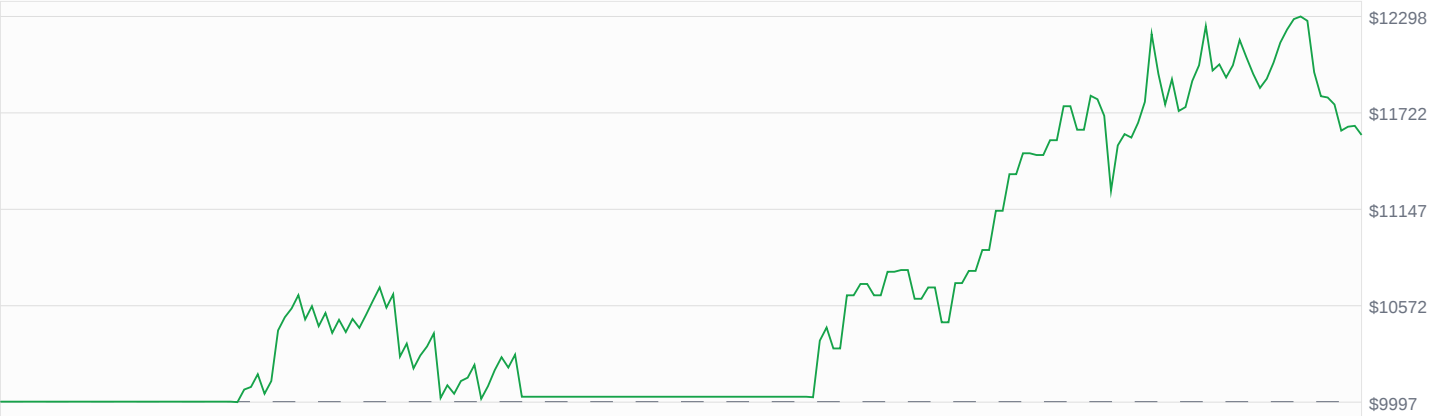




Backtest #40578 · EBC · EBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.87%	1.25	100.0%	-5.75%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 15.87% return and 1.25 Sharpe ratio suggest strong initial momentum, but the 100% win rate is statistically meaningless with only two trades. This tiny sample size prevents any reliable inference about the strategy's true edge or risk profile, rendering the low 5.75% drawdown inconclusive. The stochastic oversold signal may be overfitted to this specific short window rather than demonstrating robust market adaptation. We must expand the backtest period to at least fifty trades before evaluating the model for live deployment.

ADDITIONAL METRICS

CAGR	15.87%
Sortino Ratio	0.89
Turnover	4.17x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11590.72