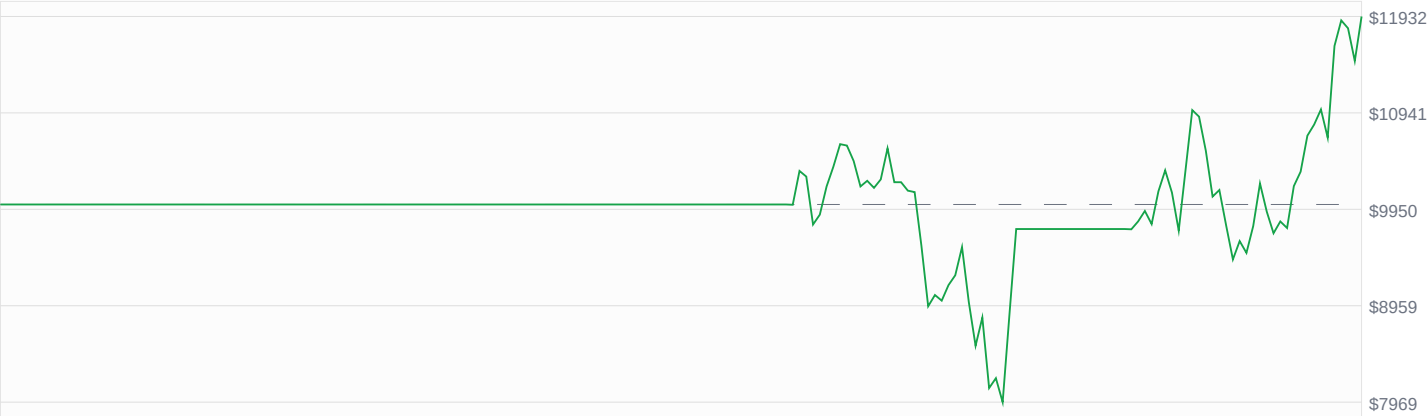




Backtest #40704 · BULL · BULL · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.28%	0.82	50.0%	-22.22%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 19.28% ROI on the BULL stochastic strategy masks a critical sample size flaw with only two total trades, rendering the 0.82 Sharpe ratio statistically meaningless. A 50% win rate paired with a 22.22% max drawdown indicates poor risk management and high variance per position. The strategy likely captured a single large outlier gain rather than demonstrating consistent edge or robust signal generation. This small sample provides zero statistical confidence in the model's future viability or stability. You must extend the backtest period to at least fifty trades before evaluating any parameter changes or deployment readiness.

ADDITIONAL METRICS

CAGR	19.28%
Sortino Ratio	0.53
Turnover	4.14x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11932.06