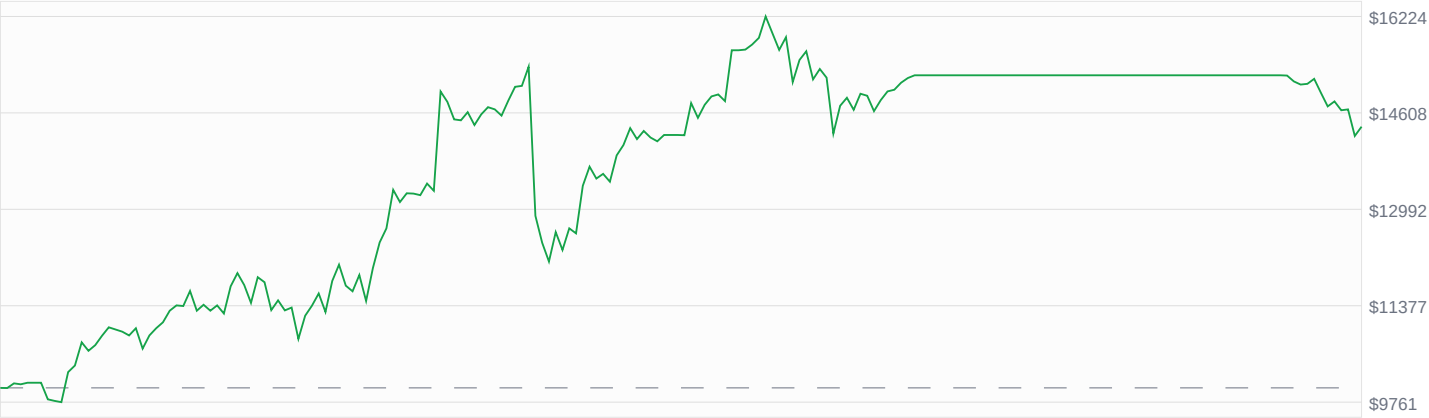




Backtest #40714 · ATNI · ATNI · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+43.73%	1.43	66.7%	-20.12%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 43.73% ROI with a 1.43 Sharpe ratio, indicating strong risk-adjusted returns. However, the 20.12% max drawdown is excessive relative to the gains, highlighting significant volatility exposure. With only three total trades, the 66.7% win rate lacks statistical significance, making the results likely driven by luck rather than consistent alpha. The small sample size prevents any reliable confidence in the strategy's future performance. Next, expand the backtest period to at least one hundred trades to validate the signal's robustness and reduce the impact of outlier events.

ADDITIONAL METRICS

CAGR	43.73%
Sortino Ratio	1.16
Turnover	8.33x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14377.30