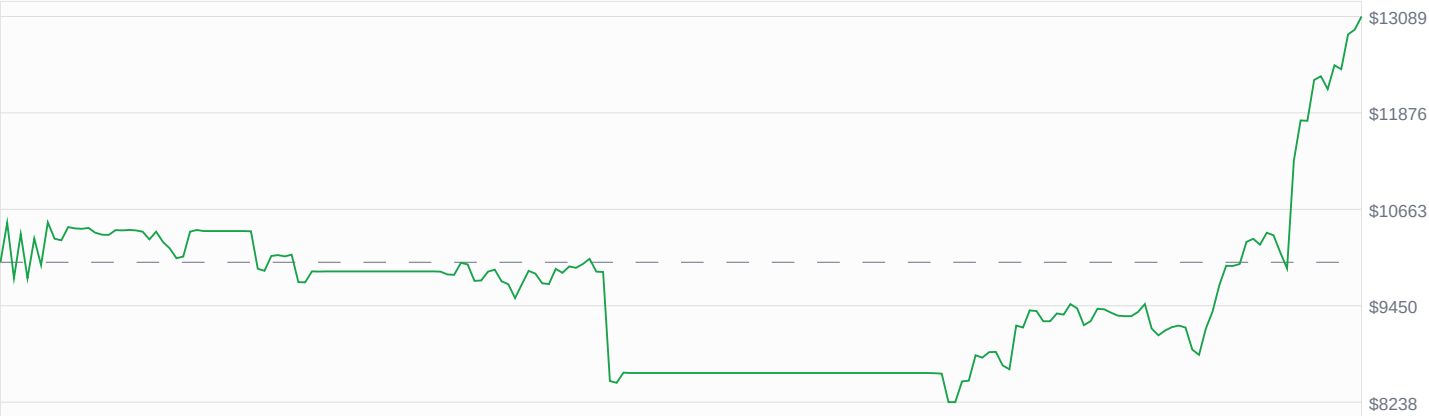




Backtest #43954 · All · All · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.85%	1.17	62.5%	-17.28%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The All strategy delivered a 30.85% return with a 1.17 Sharpe ratio, indicating decent risk-adjusted performance. However, the 17.28% max drawdown is significant relative to the gains, highlighting vulnerability to volatility. With only eight trades, the 62.5% win rate lacks statistical significance, making the results prone to luck rather than consistent edge. The small sample size prevents reliable extrapolation of future performance. Next, extend the backtest to at least 50 trades to validate the strategy's robustness before considering live deployment.

ADDITIONAL METRICS

CAGR	30.85%
Sortino Ratio	1.07
Turnover	16.16x
Total Trades	8
Initial Capital	\$9997.00
Final Capital	\$13088.69