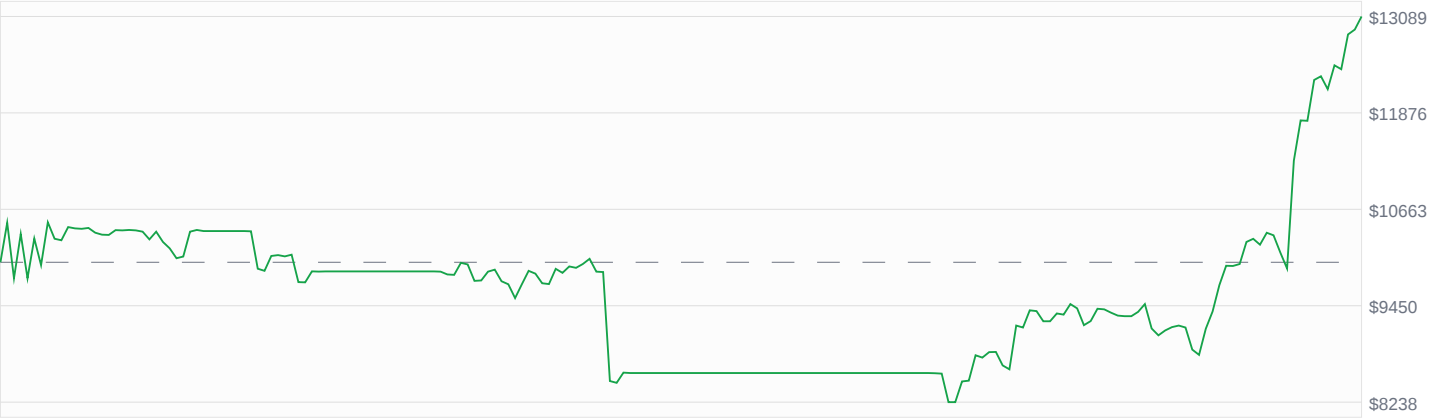




Backtest #43957 · All · All · GG5_Stochastic_Oversold (auto)

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 generated a +30.85% return with a 1.17 Sharpe ratio, indicating solid risk-adjusted performance despite a 17.28% drawdown. However, the 62.5% win rate across only 8 trades provides negligible statistical confidence, making the results potentially subject to random variance rather than robust edge. The limited sample size prevents reliable estimation of tail risks or strategy decay over different market regimes. To validate the stochastic oversold logic, extend the backtest window to at least 50 trades 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