



Backtest #50644 · EBC · EBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.05%	1.12	100.0%	-7.23%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EBC GG5_Stochastic_Oversold strategy yielded a perfect 100% win rate and +14.05% ROI, but the statistical significance is negligible due to only two trades. A Sharpe of 1.12 and 7.23% drawdown suggest moderate risk, yet the sample size is insufficient to validate strategy robustness or generalizability. This result likely captures a lucky streak rather than a reliable alpha signal for institutional deployment. We must expand the sample size before considering live execution.

ADDITIONAL METRICS

CAGR	14.05%
Sortino Ratio	0.80
Turnover	4.15x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11408.81