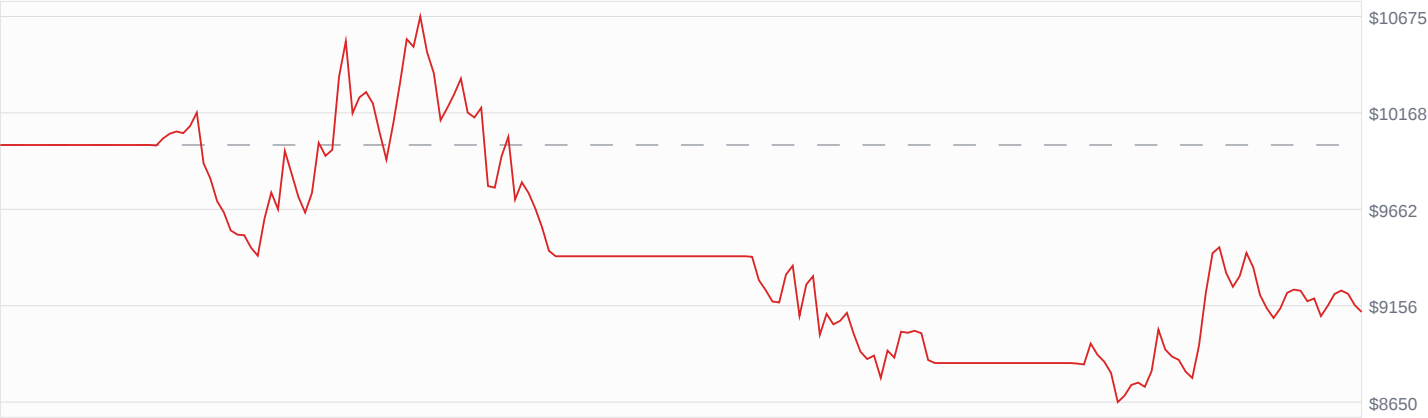




Backtest #55917 · TOWN · TOWN · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.79%	-0.59	33.3%	-18.97%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The TOWN GG5 Stochastic oversold backtest underperformed significantly with a negative Sharpe ratio and only three executed trades, rendering the statistical results highly unreliable due to insufficient sample size. A 33.3% win rate combined with an 18.97% maximum drawdown suggests the entry timing was poor relative to market volatility during the tested period. While the strategy logic targets oversold conditions, the lack of trades indicates potential parameter misalignment or extreme market noise for this specific ticker. We must increase the simulation timeframe or adjust the stochastic thresholds to generate enough data points for meaningful validation. The next step involves expanding the backtest window to capture more cycles and recalibrating the

ADDITIONAL METRICS

CAGR	-8.79%
Sortino Ratio	-0.50
Turnover	5.57x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9123.56