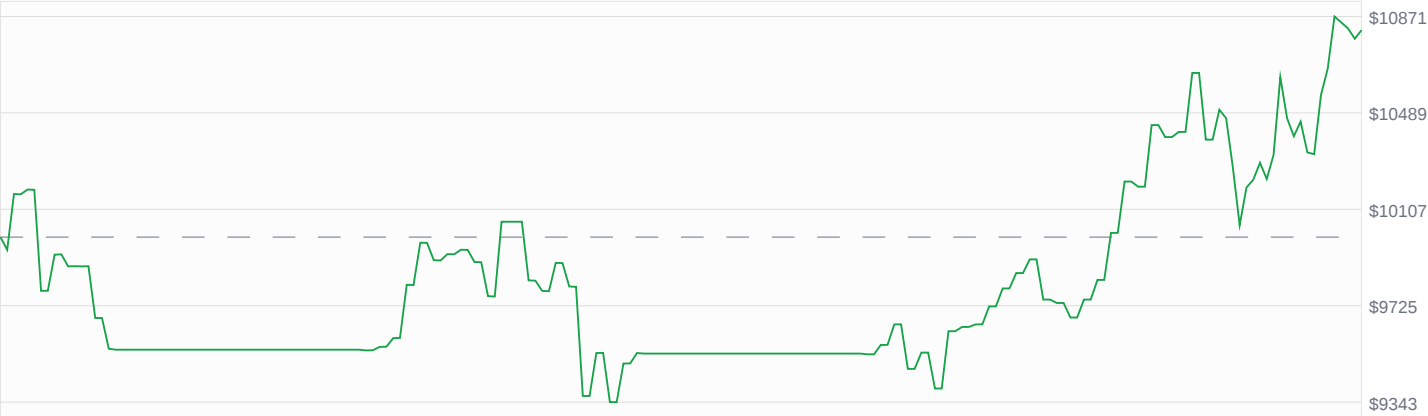




Backtest #7842 · BFST · BFST · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.14%	0.75	33.3%	-7.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy achieved an 8.14% ROI with a 0.75 Sharpe ratio, but a 33.3% win rate across only three trades renders results statistically insignificant. The 7.75% max drawdown is manageable, yet the tiny sample size prevents reliable risk-adjusted assessment. You must expand the backtest to at least 100 trades to validate the stochastic oversold signals. Only then can you determine if the returns are alpha or just random noise.

ADDITIONAL METRICS

CAGR	8.14%
Sortino Ratio	0.59
Turnover	5.90x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10816.90