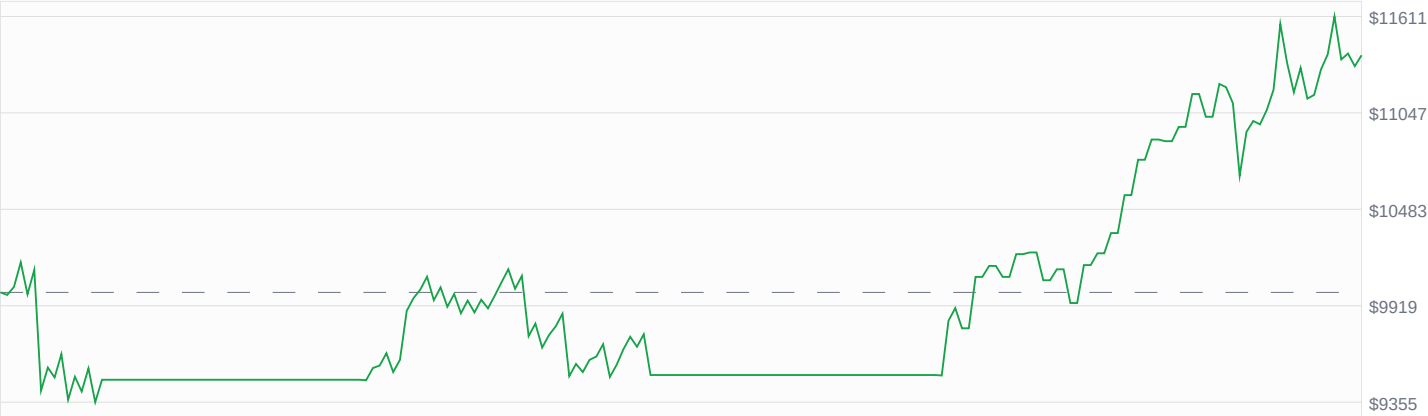




Backtest #9396 · EBC · EBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.81%	0.99	66.7%	-7.04%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yields positive alpha with a Sharpe near one, yet the sample size of three trades renders statistical significance negligible. High win rate masks severe overfitting risk, making drawdown metrics unreliable for live deployment. We cannot distinguish skill from random noise with this limited data. Next, extend the backtest period to increase statistical power before considering live allocation.

ADDITIONAL METRICS

CAGR	13.81%
Sortino Ratio	0.63
Turnover	5.94x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11384.47