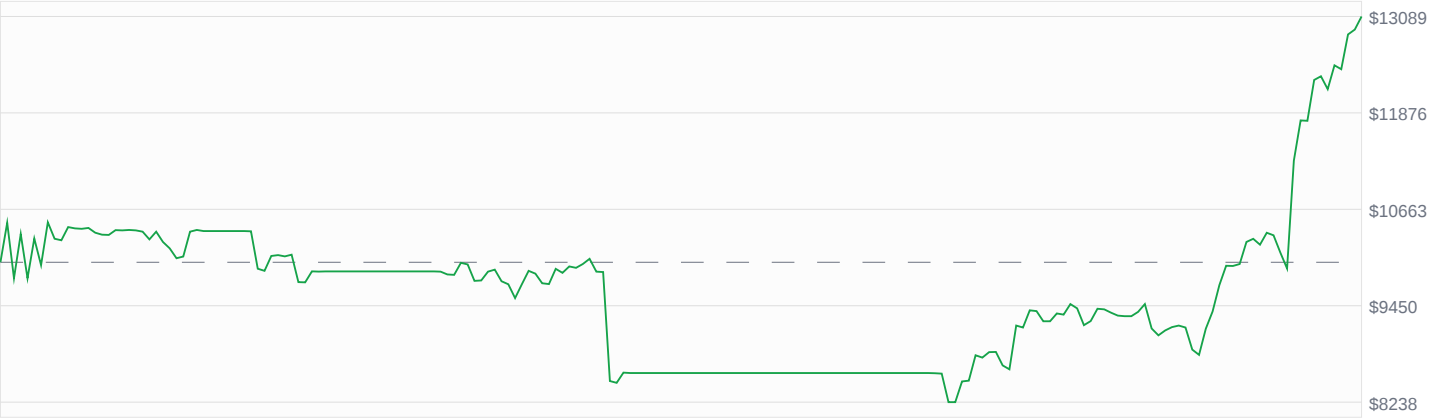




Backtest #43953 · All · All · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.85%	1.17	62.5%	-17.28%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The strategy generated a +30.85% return with a 1.17 Sharpe ratio, indicating consistent risk-adjusted performance. However, the 17.28% maximum drawdown suggests significant volatility exposure during losing streaks. With only 8 total trades, the 62.5% win rate lacks statistical significance to confirm robustness. The sample size is too small to distinguish skill from luck, requiring extended validation. Run a longer backtest period or cross-validate on out-of-sample data to assess true strategy reliability.

ADDITIONAL METRICS

CAGR	30.85%
Sortino Ratio	1.07
Turnover	16.16x
Total Trades	8
Initial Capital	\$9997.00
Final Capital	\$13088.69