



Backtest #53431 · EBC · EBC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.77%	0.95	100.0%	-9.09%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EBC backtest shows a perfect 100% win rate and +11.77% ROI, but this result is statistically insignificant due to only two trades executed. A Sharpe ratio of 0.95 suggests marginal risk-adjusted returns, while the 9.09% drawdown indicates substantial volatility exposure relative to the small sample size. Relying on stochastic oversold signals alone likely overfits to noise, as true robustness requires surviving prolonged drawdowns across larger datasets. I will expand the test window to at least 100 trades and incorporate volume confirmation to validate whether these signals persist beyond the current noise.

ADDITIONAL METRICS

CAGR	11.77%
Sortino Ratio	0.68
Turnover	4.12x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11180.11