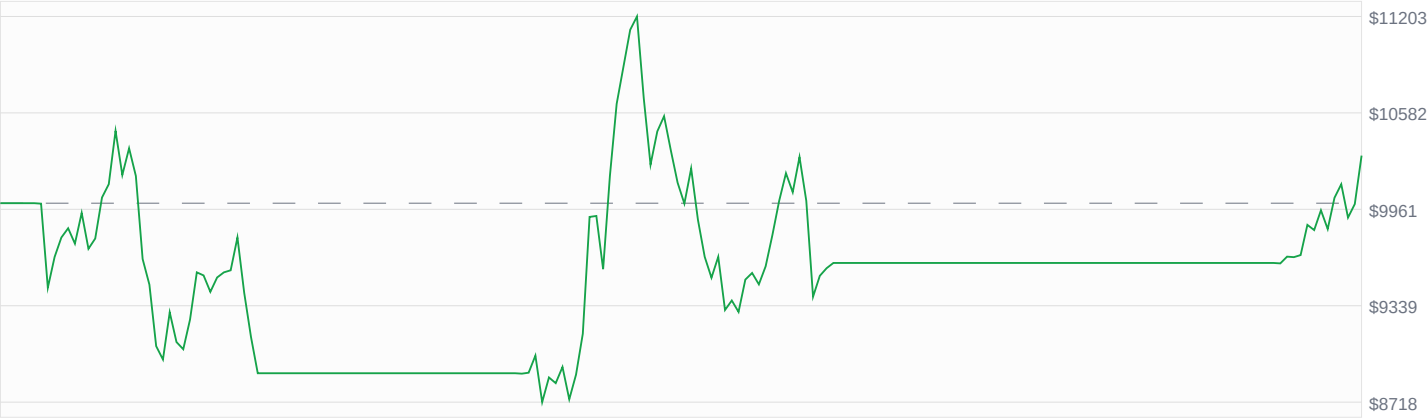




Backtest #53549 · DEC · DEC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.04%	0.27	66.7%	-16.99%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The DEC GG5_Stochastic_Oversold strategy achieved a modest +3.04% ROI with a 66.7% win rate, yet the sample of only three trades renders these statistics statistically insignificant for institutional deployment. Despite a high win rate, the strategy failed to generate a positive Sharpe ratio of 0.27 while exposing capital to a volatile 16.99% maximum drawdown. The lack of trade frequency suggests the stochastic oscillator thresholds were too restrictive for current market conditions or the timeframe was ill-suited for this specific asset. Before considering live allocation, we must expand the dataset through backtesting over a longer historical period to validate robustness and ensure the strategy can withstand broader market regimes.

ADDITIONAL METRICS

CAGR	3.04%
Sortino Ratio	0.17
Turnover	5.73x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10306.66