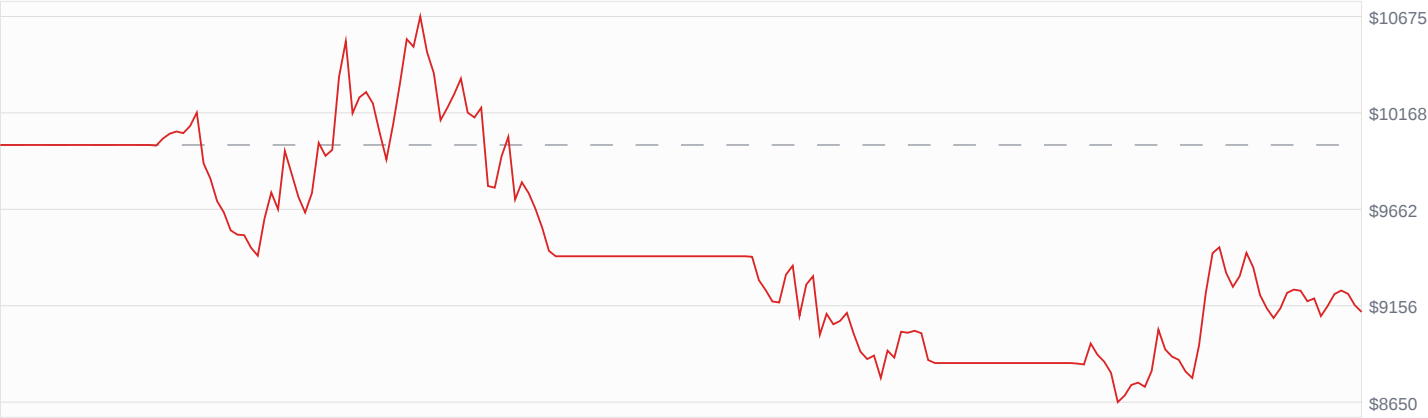




Backtest #55918 · TOWN · TOWN · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.79%	-0.59	33.3%	-18.97%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The TOWN GG5_Stochastic_Oversold backtest shows severe underperformance with a negative ROI of -8.79% and a Sharpe ratio of -0.59, indicating the strategy is currently unprofitable. The 33.3% win rate across only three trades is statistically insignificant, meaning the results lack confidence and likely reflect random noise rather than a robust edge. An 18.97% maximum drawdown highlights substantial risk exposure, suggesting the stop-loss logic or entry timing is poorly calibrated for this asset. The strategy failed to capture TOWN's volatility effectively, likely triggering exits too early during minor pullbacks or entering too late during downtrends. A concrete next step is to increase the sample size by backtesting over a longer historical period

ADDITIONAL METRICS

CAGR	-8.79%
Sortino Ratio	-0.50
Turnover	5.57x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9123.56