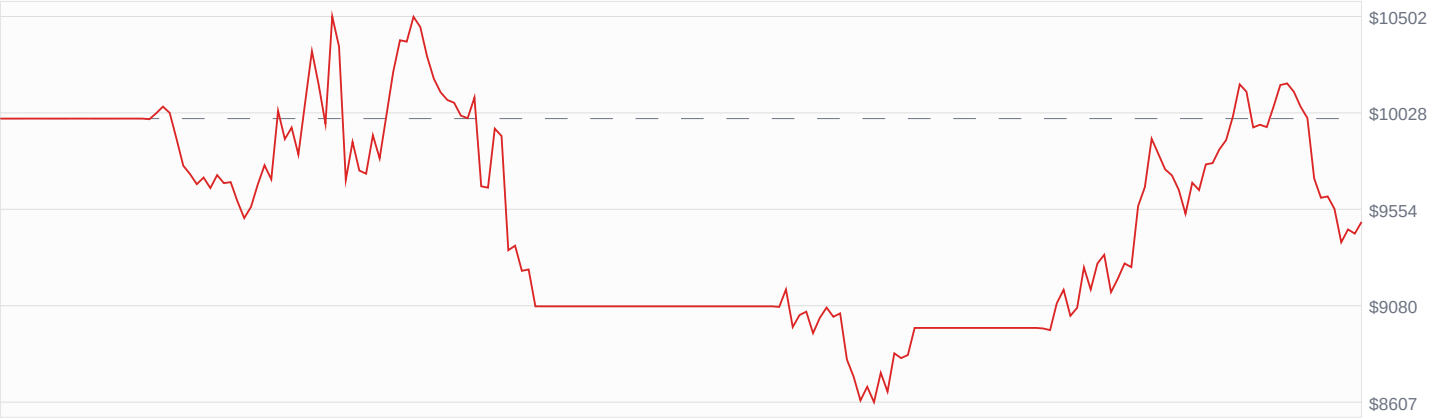




Backtest #45326 · FBK · FBK · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.11%	-0.23	33.3%	-18.05%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The negative ROI of -5.11% and Sharpe ratio of -0.23 indicate the FBK GG5 Stochastic strategy currently lacks edge. A 33.3% win rate combined with an 18.05% max drawdown suggests poor risk management and adverse selection during the test period. With only three total trades, the sample size is statistically insignificant, making it impossible to confirm whether these losses represent a structural flaw or mere variance. The final capital of \$9492.14 reflects a modest loss that does not justify current deployment. Re-optimize the stochastic thresholds and increase the historical data window to at least one hundred trades before reassessing performance.

ADDITIONAL METRICS

CAGR	-5.11%
Sortino Ratio	-0.18
Turnover	5.56x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9492.14