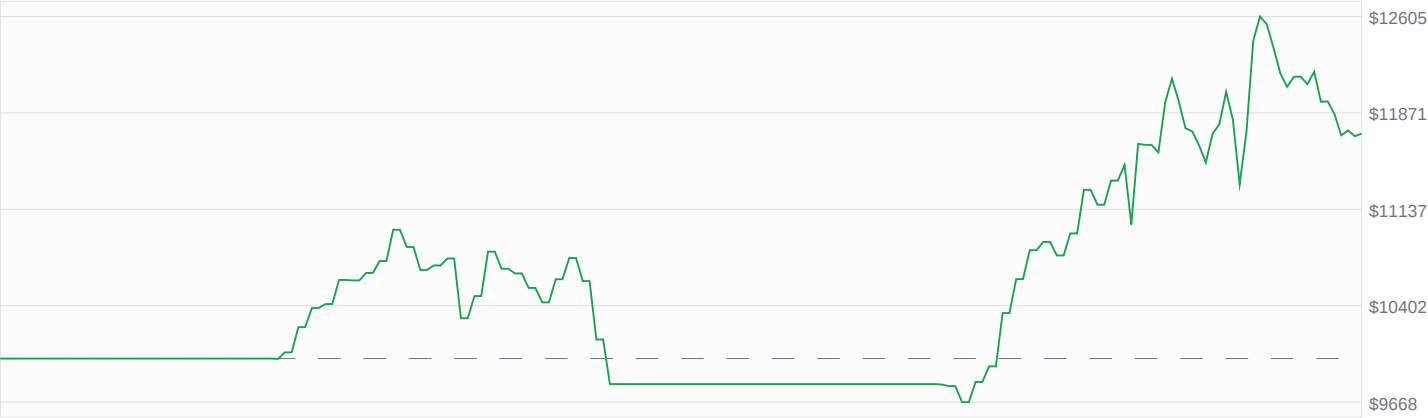




Backtest #55904 · TBBK · TBBK · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.09%	1.12	50.0%	-10.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +17.09% return on TBBK with a 1.12 Sharpe ratio, yet the 50% win rate and 10.42% drawdown reveal poor risk-adjusted performance driven by insufficient transaction volume. With only two trades executed, statistical confidence is negligible, making the positive ROI a likely outlier rather than a robust signal for live deployment. The Stochastic Oversold filter failed to consistently identify entry points, suggesting the parameters are too sensitive to current market volatility. Next, you must expand the sample size by running a backtest across a larger timeframe or adjusting the lookback period to filter out low-probability entries. Until the model demonstrates consistency beyond a handful of trades, this approach remains unsuitable

ADDITIONAL METRICS

CAGR	17.09%
Sortino Ratio	0.93
Turnover	4.13x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11712.77