



Backtest #45221 · 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 +17.09% return and 1.12 Sharpe ratio appear promising on the surface, but these metrics are statistically meaningless given only two total trades. A 50% win rate with such a small sample size provides zero confidence in the strategy's edge, essentially reflecting random noise rather than consistent alpha. The 10.42% drawdown is acceptable, yet it does not validate the stochastic oversold logic without a larger dataset to confirm robustness. You must expand the backtest window to include at least fifty trades before drawing any conclusions about the model's viability.

ADDITIONAL METRICS

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