



Backtest #41124 · FIL/USD · FIL/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.99%	0.05	50.0%	-29.98%

EQUITY CURVE119 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on FIL/USD failed to capture meaningful alpha, evidenced by a negative ROI of 2.99% and a Sharpe ratio of 0.05. With only two trades executed, the sample size is statistically insignificant, rendering the 50% win rate and 29.98% drawdown unreliable indicators of future performance. The bot likely entered too early on a weak trend, resulting in immediate stop-outs rather than capturing a sustainable rebound. We must increase the minimum trade count threshold or filter for higher volume environments before deploying live capital. Next, backtest the same logic on a longer historical window to validate if the signals are structural anomalies or genuine edge.

ADDITIONAL METRICS

CAGR	-4.43%
Sortino Ratio	0.04
Turnover	6.01x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9700.56