



Backtest #44977 · 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 FIL/USD GG5 Stochastic Oversold backtest yields a -2.99% ROI with a negligible 0.05 Sharpe ratio, indicating a strategy that failed to capture alpha. A 50% win rate and 29.98% drawdown across only two trades suggest the results are statistically insignificant and likely driven by noise rather than a robust edge. Such a small sample size prevents any reliable inference of future performance, making the observed losses potentially anomalous. The next step is to expand the lookback period or adjust stochastic thresholds to generate sufficient data for a statistically valid evaluation.

ADDITIONAL METRICS

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