



Backtest #53841 · 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 backtest for the GG5_Stochastic_Oversold strategy performed poorly, losing nearly 3% of capital on just two trades with a max drawdown approaching 30%. A win rate of exactly 50% and a Sharpe ratio of 0.05 indicate a statistically insignificant sample size that fails to confirm any edge or risk-adjusted return. The strategy likely entered too early or held through rapid reversals, exposing the portfolio to excessive downside before confirming the trend. Given the limited trade count, any conclusions drawn here are highly speculative and lack robust empirical backing. The immediate next step is to increase the lookback period or filter for higher liquidity to gather enough data points for a statistically valid assessment.

ADDITIONAL METRICS

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