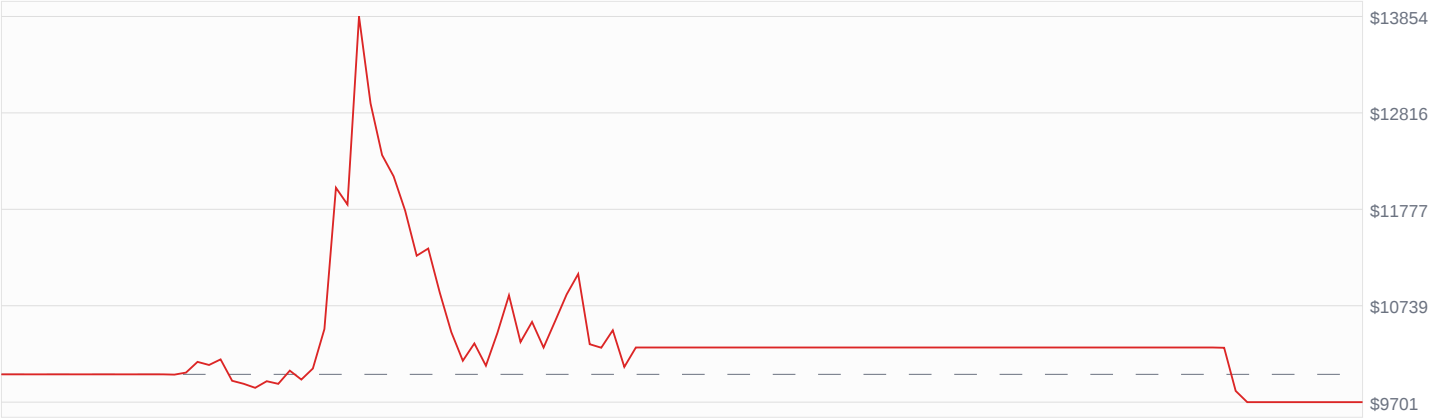




Backtest #41059 · FIL/USD · FIL/USD · GG5_Stochastic_Oversold (auto)

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 strategy lost 2.99% with a negligible Sharpe ratio of 0.05, indicating zero risk-adjusted edge. A 50% win rate over just two trades offers no statistical confidence, making results purely anecdotal. The 29.98% max drawdown is severe for such a small sample, revealing high volatility without protective filters. This approach failed to generate alpha in FIL/USD. Next step: expand the backtest to at least 100 trades to establish statistical significance before live deployment.

ADDITIONAL METRICS

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