



Backtest #41065 · 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 generated a negative two point nine nine percent return with a near zero Sharpe ratio, indicating no edge over randomness. A fifty percent win rate combined with a nearly thirty percent drawdown from only two trades suggests severe lack of statistical significance and high risk exposure. The sample size is too small to validate any performance claims or signal reliability. Next, expand the backtest window to at least one hundred trades to establish statistical confidence before further optimization.

ADDITIONAL METRICS

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