



Backtest #41125 · 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 generate alpha, posting a -2.99% return with a negligible Sharpe ratio of 0.05. The sample size of two trades is statistically insufficient to validate the edge, rendering the 50% win rate meaningless. A 29.98% drawdown indicates poor risk management relative to the asset's volatility during the test period. We must increase the backtest horizon to at least 100 trades before deploying live capital.

ADDITIONAL METRICS

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