



Backtest #41266 · 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 capture trend persistence, evidenced by a negative 2.99% ROI and a prohibitive 29.98% maximum drawdown. With only two trades executed, the statistical sample is insufficient to validate the 50% win rate or the negligible 0.05 Sharpe ratio. Such low trade counts render the results anecdotal rather than robust, likely reflecting a failure to filter out noise or false breakouts. We must increase the simulation timeframe or adjust entry thresholds to generate a statistically significant sample size before deploying live capital. A prudent next step is to run a parameter optimization study on entry filters to reduce frequency and improve risk-adjusted returns.

ADDITIONAL METRICS

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