



Backtest #41268 · 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 negative two point nine nine percent return and near-zero Sharpe ratio indicate this stochastic oversold strategy failed to generate alpha for FIL/USD. A fifty percent win rate combined with a massive twenty nine point nine eight percent max drawdown suggests the risk-reward profile is severely broken. With only two total trades, the sample size is statistically negligible, rendering these results meaningless for any confidence assessment. The immediate next step must be to discard this parameter set and conduct a robust backtest over a significantly larger historical dataset to determine if the signal has any genuine edge.

ADDITIONAL METRICS

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