



Backtest #53329 · 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, recording a -2.99% return and nearly 30% drawdown across just two trades. A 50% win rate and 0.05 Sharpe ratio indicate a statistically insignificant result with no edge, as the sample size is too small to validate the stochastic logic. The auto-trigger likely misidentified oversold conditions in a ranging or falling trend without sufficient trend filters. We must increase the parameter range or add volume confirmation before redeploying 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