



Backtest #41126 · 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 failed to generate alpha, posting a negative return of -2.99% with a negligible Sharpe ratio of 0.05. The severe 29.98% drawdown relative to the small capital base indicates poor risk management during the few active periods. Statistical confidence is effectively zero given the sample size of only two trades, making the 50% win rate meaningless for predictive purposes. The stochastic oversold signal likely suffered from whipsaws in a trending or low-volatility environment, failing to protect capital. Implement a strict volatility filter or increase the lookback period to ensure signals only trigger during confirmed mean-reversion phases.

ADDITIONAL METRICS

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