



Backtest #41270 · 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 FIL/USD stochastic oversold strategy generated a negative ROI of 2.99% with a negligible Sharpe ratio of 0.05, indicating a lack of risk-adjusted edge. A win rate of 50 percent paired with a severe 29.98 percent max drawdown suggests the system fails to control downside exposure effectively. Statistical confidence is nonexistent given only two executed trades, rendering the results pure noise rather than a reliable signal. The primary failure is the inability to filter out low-quality entries that lead to significant capital erosion. The immediate next step is to expand the historical sample size to at least one hundred trades to validate whether the strategy possesses any structural merit.

ADDITIONAL METRICS

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