



Backtest #53802 · 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 preserve capital, losing nearly 3% with a dangerously high 29.98% drawdown across only two trades. Such a minimal sample size renders the 50% win rate and 0.05 Sharpe ratio statistically insignificant, as a single losing swing can dominate the equity curve. The indicator likely triggered on false breakouts without sufficient volatility filtering, exposing the portfolio to disproportionate risk during a downtrend. We must increase trade volume to validate signal reliability and refine entry logic to avoid these severe losses before live deployment.

ADDITIONAL METRICS

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