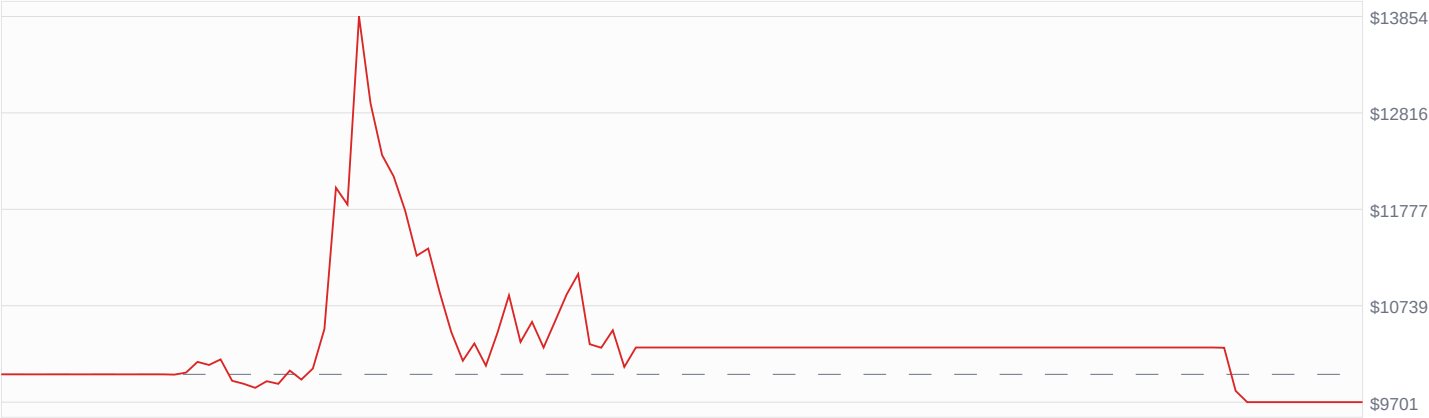




Backtest #5677 · FIL/USD · FIL/USD · GG5_Stochastic_Oversold (auto)

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 backtest shows a -2.99% ROI with only two trades, rendering the 50% win rate statistically meaningless. A max drawdown of nearly 30% relative to such a tiny sample indicates extreme fragility, not alpha. The Sharpe ratio of 0.05 confirms no risk-adjusted edge exists here. You cannot infer predictive power from two data points; this is noise, not signal. Next step: run a walk-forward analysis with at least 50 trades to validate any stochastic oversold hypothesis.

ADDITIONAL METRICS

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