



Backtest #8016 · 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 GG5 strategy shows a -2.99% loss with a negligible Sharpe of 0.05, indicating no risk-adjusted edge. A 29.98% max drawdown is excessive for a 50% win rate, signaling severe volatility exposure. The sample size of only two trades renders all statistics statistically insignificant and unreliable. You cannot draw conclusions from such a small dataset. Next, rerun the backtest with a larger time window to increase trade count before considering deployment.

ADDITIONAL METRICS

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