



Backtest #8110 · 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

This FIL/USD backtest is statistically void, with only two trades yielding a 50% win rate and a negligible Sharpe ratio of 0.05. The 29.98% max drawdown is catastrophic for such low volume, indicating extreme sensitivity to single trade outcomes rather than robust edge. With a sample size of two, statistical confidence is effectively zero, rendering the negative ROI meaningless for prediction. The strategy fails to demonstrate any measurable alpha or risk-adjusted return capability. Immediate next step is to increase backtest duration to acquire a minimum of 100 trades before any further evaluation.

ADDITIONAL METRICS

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