



Backtest #41401 · SOL/USD · SOL/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-45.15%	-2.49	0.0%	-46.26%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed catastrophically on SOL/USD, yielding a negative ROI of -45.15% and a Sharpe ratio of -2.49. With only four total trades and a zero percent win rate, the sample size is too small to establish statistical confidence in the model's viability. The max drawdown of 46.26% indicates severe risk management flaws, as every entry resulted in a loss. This suggests the stochastic oversold signal is currently misaligned with market momentum or lacks proper stop-loss protection. The immediate next step is to backtest alternative lookback periods or add a trend-following filter to avoid catching falling knives.

ADDITIONAL METRICS

CAGR	-45.15%
Sortino Ratio	-1.51
Turnover	5.31x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$5486.48