



Backtest #41419 · 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

This strategy failed catastrophically, losing 45.15% with a negative Sharpe ratio of -2.49 and a zero percent win rate across only four trades. The 46.26% max drawdown indicates severe risk exposure without any offsetting gains, suggesting the stochastic oversold logic did not align with SOL/USD price action during the test period. Statistically, four trades provide negligible confidence, making the results an anecdotal failure rather than a definitive rejection of the concept. The immediate next step is to backtest a significantly larger historical dataset to determine if the zero win rate is a persistent structural flaw or an artifact of a tiny sample.

ADDITIONAL METRICS

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