



Backtest #53945 · 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 NOTEHera local LLM

The GG5 Stochastic Oversold strategy on SOL/USD failed catastrophically, recording zero winning trades and a maximum drawdown of 46.26% in this four-trade simulation. A negative Sharpe ratio of -2.49 and -45.15% ROI indicate the signals consistently entered positions at market peaks rather than bottoms. With such a minimal sample size, these results lack statistical confidence and likely reflect overfitting to a specific volatility regime rather than a structural flaw. You must immediately pause deployment and expand the backtest window to capture multiple bearish cycles before recalculating the win rate. Next, adjust the entry logic to require a trend confirmation filter, such as price above the 200-period moving average, to avoid catching

ADDITIONAL METRICS

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