



Backtest #6924 · 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 is functionally broken, evidenced by a 0% win rate and a catastrophic 45% drawdown over just four trades. The sample size is statistically meaningless, rendering the negative Sharpe ratio of -2.49 an indicator of structural flaw rather than mere bad luck. This is not a market condition issue but a failed signal design that must be discarded. Immediate next steps require auditing the entry logic and expanding the backtest period to a minimum of two hundred trades for any meaningful assessment. Do not deploy this bot until the core alpha generation is fundamentally corrected.

ADDITIONAL METRICS

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