



Backtest #6927 · 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 collapsed with a 0% win rate and 46% drawdown, proving the oversold logic failed to capture SOL's structural weakness. With only four trades, statistical confidence is negligible, rendering the -45% loss a fatal flaw rather than a noise anomaly. The negative Sharpe ratio confirms the model lacks any risk-adjusted edge or survivability in current volatility regimes. Immediate deletion is required; attempting to optimize parameters on such a sparse, broken dataset is futile and dangerous.

ADDITIONAL METRICS

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