



Backtest #8831 · 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 with a 46% loss and zero wins across only four trades, indicating structural breakdown rather than variance. The negative Sharpe ratio confirms the signal logic is fundamentally flawed for current market conditions. Such a tiny sample size renders the results statistically meaningless for drawing broad conclusions. Immediate action should focus on debugging the entry logic and expanding the test period to achieve statistical significance.

ADDITIONAL METRICS

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