



Backtest #8833 · 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 0.0% win rate across only four trades, confirming no statistical edge. A -45.15% ROI and -2.49 Sharpe ratio signal severe alpha decay rather than random variance. The sample size is too small to justify further capital allocation, and the 46.26% drawdown exposes the portfolio to unacceptable tail risk. Immediate next step: decommission this bot and audit the stochastic oversold logic for repainting or regime mismatch before any re-evaluation.

ADDITIONAL METRICS

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