



Backtest #8843 · 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 GG5 strategy failed catastrophically with zero wins across four trades, yielding a -45.15% ROI and a -46.26% drawdown. A Sharpe ratio of -2.49 confirms severe risk-adjusted underperformance, though the tiny sample size limits statistical significance. The complete lack of profitable exits suggests the oversold logic is fundamentally misaligned with SOL's trend. Immediate deprecation is warranted to preserve capital.

ADDITIONAL METRICS

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