



Backtest #8862 · 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 exhibits catastrophic failure with a forty-five percent loss and zero win rate across four trades, rendering statistical analysis meaningless due to insufficient sample size. The negative Sharpe ratio and near-fifty percent drawdown confirm severe model instability and likely overfitting to noise rather than capturing genuine market alpha. With such a small N, these results are statistically insignificant and cannot be generalized to any real-world market condition. You must abandon this configuration immediately and investigate the signal logic for logical errors or extreme parameter drift before attempting further optimization.

ADDITIONAL METRICS

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