



Backtest #8874 · 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 is fundamentally broken. Zero win rate across four trades with a 46% drawdown indicates a complete failure to adapt to current SOL volatility. The sample size is too small to claim statistical significance, but the negative Sharpe confirms immediate structural flaws. The system likely failed to trigger valid entries or exited prematurely. Backtest must be scrapped and signal logic rewritten before further testing.

ADDITIONAL METRICS

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