



Backtest #8875 · 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 SOL/USD backtest shows -45% ROI, -2.49 Sharpe, 0% win rate, -46% drawdown over 4 trades. The strategy failed completely — every trade lost, capital halved. Four trades offer no statistical confidence; results reflect noise, not signal. Sharpe below -2 signals persistent losses, drawdown mirrors ROI. Next step: discard this configuration entirely, audit the stochastic oversold logic, and rebuild with a proper signal framework.

ADDITIONAL METRICS

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