



Backtest #55416 · 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 Stochastic Oversold strategy on SOL/USD generated severe losses with zero winning trades, indicating a fundamental flaw in the signal logic for this asset. Such a catastrophic -45.15% return on a minimal sample of four trades lacks any statistical significance and exposes the portfolio to extreme drawdown risks. The strategy failed to capture any alpha while exposing capital to high volatility without effective filtering or position sizing controls. Immediate action requires pausing deployment and re-evaluating entry thresholds against current market microstructure before attempting any parameter optimization.

ADDITIONAL METRICS

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