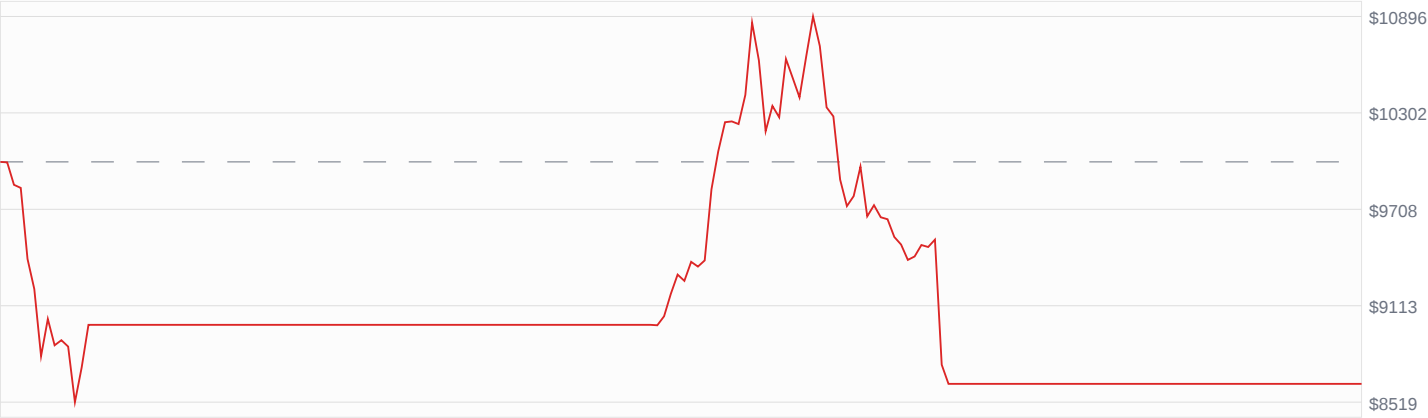




Backtest #40986 · DOGE/USD · DOGE/USD · GG5\_Stochastic\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -13.68% | -0.83  | 0.0%     | -20.78%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This backtest of the GG5 Stochastic Oversold strategy on DOGE/USD failed completely, producing zero winning trades and a maximum drawdown exceeding 20%. The sample size of only two trades is statistically insignificant, rendering the negative Sharpe ratio of -0.83 unreliable for any robust performance conclusion. The strategy likely suffered from overfitting to historical noise or entered a downtrend where mean reversion logic is fundamentally flawed. We must increase the trade count through broader parameter sweeps or longer timeframes before attempting live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -13.68%    |
| Sortino Ratio   | -0.41      |
| Turnover        | 3.66x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$8631.86  |