



Backtest #44570 · DOT/USD · DOT/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-47.19%	-2.67	0.0%	-47.19%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on DOT/USD failed catastrophically, recording zero wins and a 47% loss across only three trades, which renders the negative Sharpe ratio statistically insignificant due to severe sample size limitations. The strategy likely captured deep drawdowns during a strong downtrend, mistaking oversold conditions for rebounds that never materialized. Given the lack of statistical power, no reliable signal logic can be extracted from this short simulation without risking overfitting to noise. We must expand the backtest window to at least two years of data to validate if the oversold filter needs adjustment or if the asset is simply unsuitable for this mean-reversion approach.

ADDITIONAL METRICS

CAGR	-47.19%
Sortino Ratio	-1.48
Turnover	4.06x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$5280.91