



Backtest #48621 · 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

The GG5 Stochastic Oversold strategy on DOGE/USD failed catastrophically, registering a negative Sharpe ratio and zero winning trades. With only two trades executed, the results lack statistical significance and cannot reliably predict future performance. The 20.78% maximum drawdown indicates the strategy is overly exposed to short-term volatility without proper filtering. A concrete next step is to expand the backtest window to capture more market cycles and validate the signal logic against broader data.

ADDITIONAL METRICS

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