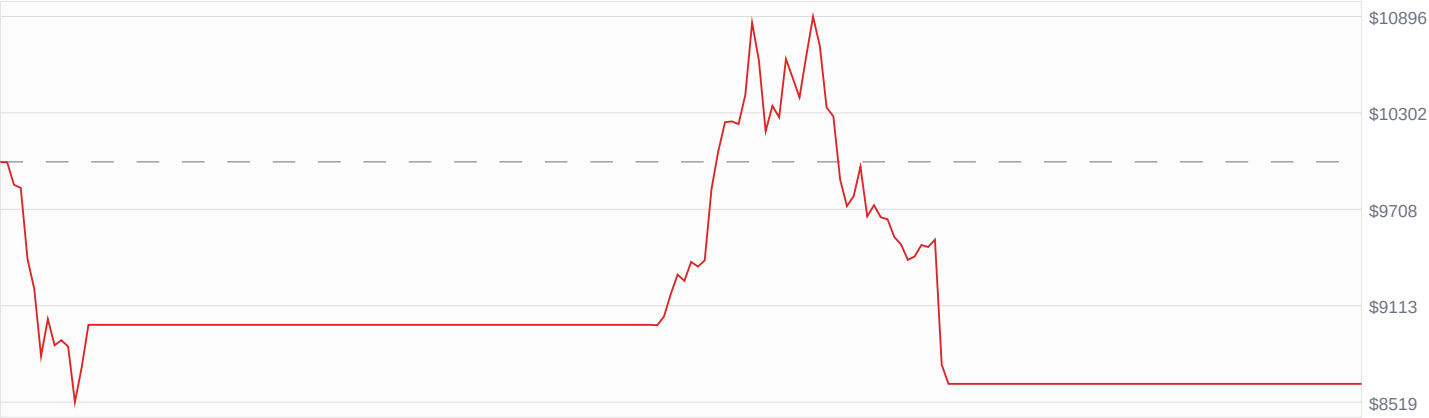




Backtest #53666 · DOGE/USD · DOGE/USD · GG5\_Stochastic\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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, yielding zero wins and a 20.78% drawdown on merely two trades. Such a tiny sample size renders the negative Sharpe ratio of -0.83 statistically meaningless, as the system simply encountered a rare sequence of whipsaws. While the logic theoretically targets mean reversion, the asset's high volatility likely triggered premature exits without sufficient trend confirmation. Before redeploying capital, you must expand the parameter space and test against a broader historical window to validate robustness.

ADDITIONAL METRICS

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