



Backtest #53716 · 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 DOGE/USD GG5 Stochastic Oversold backtest reveals a catastrophic failure with zero winning trades and a 20.78% drawdown on a sample of only two trades. Such a tiny dataset provides no statistical confidence, making the negative Sharpe ratio and ROI meaningless rather than indicative of a flawed strategy. The signal logic likely failed to account for DOGE's extreme volatility, triggering premature exits during a broad trend rather than catching a true oversold bounce. Before deploying live capital, you must optimize entry filters to confirm trend direction and increase the lookback period to gather sufficient trade data for validation.

ADDITIONAL METRICS

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