



Backtest #55405 · 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 with a 47.19% loss and zero winning trades across only three executions. Such a small sample size renders the Sharpe ratio of -2.67 statistically meaningless and offers no reliable indication of future performance. The bot likely entered during a deep correction that lacked an immediate reversal, resulting in a max drawdown equal to the total portfolio loss. Before reallocating capital, we must expand the backtest horizon to thousands of trades to determine if the stochastic thresholds are calibrated for current DOT volatility. The immediate next step is to refine entry logic with volume confirmation or wait for a confirmed trend break before re-engaging.

ADDITIONAL METRICS

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