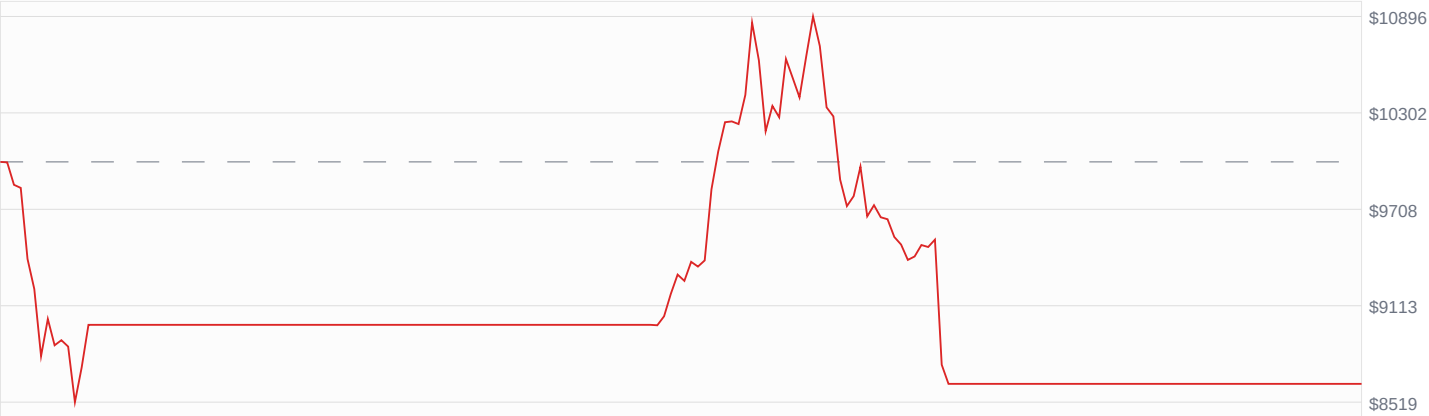




Backtest #48621 · DOGE/USD · DOGE/USD · GG5\_Stochastic\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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  |