



Backtest #48623 · 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 completely, registering zero wins and a negative Sharpe ratio due to two loss-making trades. With only two executions, the sample size is statistically insignificant, rendering any conclusion about the strategy's viability premature. The 20.78% drawdown confirms that oversold signals alone are insufficient in this volatile asset without additional momentum filters. I will expand the backtest parameters to include a trend confirmation filter before re-evaluating performance reliability.

ADDITIONAL METRICS

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