



Backtest #55407 · 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 zero profitable trades and a total loss of 47.19% of capital. The sample size of only three trades renders any statistical analysis meaningless, while the negative Sharpe ratio confirms a severe lack of risk-adjusted returns. This outcome suggests the indicator thresholds were poorly calibrated for current DOT volatility, triggering false signals during a sharp downtrend. Before reallocating funds, you must retest this logic on a broader dataset and adjust entry parameters to filter out low-probability conditions.

ADDITIONAL METRICS

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