



Backtest #40986 · 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

This backtest of the GG5 Stochastic Oversold strategy on DOGE/USD failed completely, producing zero winning trades and a maximum drawdown exceeding 20%. The sample size of only two trades is statistically insignificant, rendering the negative Sharpe ratio of -0.83 unreliable for any robust performance conclusion. The strategy likely suffered from overfitting to historical noise or entered a downtrend where mean reversion logic is fundamentally flawed. We must increase the trade count through broader parameter sweeps or longer timeframes before attempting live deployment.

ADDITIONAL METRICS

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