



Backtest #40996 · 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 strategy failed catastrophically with a negative ROI of -13.68% and a Sharpe ratio of -0.83. Both trades resulted in losses, creating a 0% win rate and a max drawdown of 20.78%. Statistical confidence is nonexistent due to the tiny sample size of only two trades. The stochastic oversold signal likely entered positions during strong downtrends without adequate trend filters. Next step is to add a moving average trend filter to avoid catching falling knives in bearish regimes.

ADDITIONAL METRICS

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