



Backtest #55406 · 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 completely, recording zero winning trades and a total capital loss of 47.19% across only three executions. With a Sharpe ratio of negative 2.67 and a maximum drawdown equal to the total loss, the sample size of three trades provides no statistical confidence for live deployment. The strategy likely entered trades during a sustained downtrend where oversold signals failed to generate reversals, resulting in stop-outs without any profit capture. We must discard this specific parameter set immediately and backtest with tighter stop-loss placement or a higher minimum trade threshold to filter out low-probability noise.

ADDITIONAL METRICS

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