



Backtest #41493 · AVAX/USD · AVAX/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.90%	-1.70	25.0%	-36.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on AVAX/USD failed catastrophically, generating a negative ROI of 31.90% with a 25% win rate and a severe drawdown of 36.32%. The extremely low total trade count of four renders these metrics statistically insignificant and unreliable for live deployment. Such extreme loss ratios indicate the stochastic threshold was too sensitive for the current market volatility regime. We must discard this signal logic entirely and test a trend-following approach with wider stop losses instead.

ADDITIONAL METRICS

CAGR	-31.90%
Sortino Ratio	-1.01
Turnover	5.94x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6810.17