



Backtest #53736 · 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 -31.90% ROI with a negative Sharpe ratio of -1.70. With only four trades executed, the 25% win rate and 36% peak drawdown are statistically insignificant and likely reflect overfitting or a temporary adverse regime. The strategy clearly misidentified sell opportunities during a volatile downturn, resulting in substantial capital erosion rather than alpha capture. Immediate parameter optimization or a switch to trend-following logic is required before re-deploying this approach. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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