



Backtest #53737 · 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% return with a Sharpe ratio of -1.70. With only four trades executed, the sample size is statistically insignificant, rendering the 25% win rate and 36.32% drawdown unreliable predictors of future performance. The bot likely trapped on false oversold signals during a strong downtrend, exposing significant tail risk without adequate protection. Given the poor statistical confidence, the immediate next step is to disable this configuration and retest the logic on higher timeframes to filter noise.

ADDITIONAL METRICS

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