



Backtest #53752 · 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, losing 31.90% of capital with a -36.32% drawdown across only four trades. Such a tiny sample size yields zero statistical confidence, making the -1.70 Sharpe ratio and 25% win rate mere noise rather than valid performance metrics. The approach clearly identified no reliable entry points, likely because it misinterpreted minor pullbacks as oversold conditions in a downtrending market. We must expand the test window or discard the strategy entirely before allocating real capital to avoid compounding losses.

ADDITIONAL METRICS

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