



Backtest #40956 · 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 negative thirty-one point nine percent ROI and Sharpe ratio of negative one point seven indicate severe capital erosion rather than noise. A twenty-five percent win rate over only four trades provides negligible statistical confidence, making the thirty-six point three percent drawdown a result of sample size limitations rather than a robust signal. The stochastic oversold logic failed to capture sufficient mean reversion in AVAX/USD, likely due to weak momentum or trend persistence during the testing window. Expand the simulation to at least one hundred trades across varied market regimes to establish a valid baseline for this mean reversion approach.

ADDITIONAL METRICS

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