



Backtest #40455 · XTZ/USD · XTZ/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-34.76%	-1.40	0.0%	-39.09%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed catastrophically, losing 34.76% of capital with a negative Sharpe ratio of 1.40 and a 0% win rate. The maximum drawdown of 39.09% indicates severe capital erosion, while the three total trades provide negligible statistical confidence due to the tiny sample size. The stochastic oversold logic likely triggered entries into a persistent downtrend without effective trend filters or stop-loss protection. Next, increase the sample size to at least one hundred trades and integrate a higher timeframe trend filter to avoid counter-trend entries.

ADDITIONAL METRICS

CAGR	-34.76%
Sortino Ratio	-0.69
Turnover	4.44x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6524.13