



Backtest #53825 · 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 XTZ/USD GG5 Stochastic Oversold strategy failed catastrophically, generating zero winning trades and a 39.09% drawdown on a sample of only three executions. With a Sharpe ratio of -1.40 and a 0% win rate, the statistical signal is not just insignificant but actively destructive, offering no confidence for live deployment. The extreme volatility of Tezos likely triggered premature exits that the stochastic oscillator could not filter effectively in this specific timeframe. The immediate next step is to expand the backtest window to capture more cycles and introduce a volatility-adjusted stop-loss to prevent single-event liquidation. Until the strategy demonstrates a positive expectancy over a statistically relevant sample, it remains

ADDITIONAL METRICS

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