



Backtest #53962 · 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 generated zero winning trades and a 39% drawdown in only three transactions, rendering the statistical metrics unreliable due to severe sample size insufficiency. The strategy failed to capture any upward momentum and resulted in a negative Sharpe ratio, indicating a clear lack of risk-adjusted profitability under these parameters. Given the extreme overfitting risk with such limited data, any apparent pattern is likely noise rather than a valid trading signal. The immediate next step is to retest the strategy on a different timeframe or symbol to validate performance before considering any live deployment. This analysis serves as educational information and is not investment advice.

ADDITIONAL METRICS

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