



Backtest #5673 · 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 backtest is a complete failure across every metric. ROI is -34.76% with a Sharpe of -1.40, indicating consistent value destruction. A 0% win rate over only 3 trades is catastrophic, suggesting the strategy logic is fundamentally broken for XTZ/USD. The sample size is statistically meaningless, making the 39% drawdown a warning sign rather than a reliable risk metric. Next step: scrap this signal logic entirely and run a parameter optimization on a fresh stochastic entry strategy.

ADDITIONAL METRICS

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