



Backtest #7377 · 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 produced no profitable trades and a -34.76% ROI, rendering all performance metrics statistically meaningless due to the critically small sample size of just three executions. A 0% win rate combined with a -1.40 Sharpe ratio indicates a total failure of the stochastic oversold logic to identify valid entry points during this period. The 39.09% maximum drawdown further confirms excessive capital erosion without any offsetting gains. Given the tiny dataset, these results lack statistical confidence and cannot validate the underlying thesis. The immediate next step is to disable the bot, increase the minimum trade threshold, and recalibrate the stochastic parameters on a larger historical dataset.

ADDITIONAL METRICS

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