



Backtest #7378 · 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 suffered catastrophic failure, yielding a -34.76% ROI and zero wins across only three trades. This minuscule sample size renders all performance metrics statistically irrelevant, masking any potential edge with noise. The -1.40 Sharpe ratio and 39% drawdown confirm aggressive risk exposure with no compensating returns. Future iterations must expand the trade count significantly to establish statistical validity before deployment.

ADDITIONAL METRICS

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