



Backtest #7380 · 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

This backtest is a total failure: a 0% win rate across only three trades with a -34.76% ROI and a -1.40 Sharpe ratio indicates a broken strategy or severe overfitting. The tiny sample size renders any statistical confidence nonexistent, making the -39% drawdown irrelevant but alarming. You must discard the current signal logic entirely and re-evaluate the entry conditions, as the system failed to capture a single profitable move.

ADDITIONAL METRICS

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