



Backtest #7382 · 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 exhibits catastrophic failure with a zero win rate and a forty-nine percent drawdown over only three trades, rendering all statistics statistically meaningless due to severe undersampling. The negative Sharpe ratio of minus one point four confirms severe underperformance, while the thirty-four percent loss of capital indicates a broken signal logic rather than normal variance. With such a tiny sample size, there is no confidence in the results, yet the complete lack of winning entries suggests the oversold conditions are either poorly timed or the market is structurally trending against the mean-reversion assumption. Immediate action is required to review the entry triggers against the broader market context

ADDITIONAL METRICS

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