



Backtest #7385 · 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 backtest is a total loss: -34.76% ROI, zero wins across 3 trades, -1.40 Sharpe, and a 39.09% drawdown. With only three trades, statistical confidence is negligible, but the outcome is unambiguous — the strategy failed. The stochastic oversold logic either entered too early or against a sustained downtrend. Next step: increase the sample size to at least 100 trades before evaluating.

ADDITIONAL METRICS

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