



Backtest #7386 · 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 failed catastrophically with a 0% win rate and -34.76% ROI, rendering the Sharpe ratio of -1.40 meaningless. With only three trades, the sample size is statistically insignificant, making these results noise rather than signal. The 39% drawdown confirms the logic is fundamentally broken for current market conditions. You must discard this model immediately and re-evaluate the entry parameters.

ADDITIONAL METRICS

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