



Backtest #7387 · 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 GG5 Stochastic Oversold strategy failed catastrophically in XTZ/USD, yielding a -34.76% ROI and a zero win rate across just three trades. This sample size is statistically irrelevant, meaning the -1.40 Sharpe and 39.09% drawdown metrics lack confidence and likely reflect regime mismatch rather than robust edge. The system appears entirely ill-suited for XTZ's volatility profile, resulting in total capital erosion. Further analysis is premature until the sample size expands significantly or the logic is fundamentally recalibrated.

ADDITIONAL METRICS

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