



Backtest #7394 · 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 suffered a catastrophic -34.76% drawdown with zero wins, indicating the entry logic failed to capture any profitable moves. The sample size of only three trades renders any statistical confidence negligible and invalidates the -1.40 Sharpe ratio. This suggests the stochastic oversold signal is either too sensitive or misaligned with XTZ's current trend. Immediate parameter tuning or a fundamental review of the entry conditions is required before retesting.

ADDITIONAL METRICS

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