



Backtest #8987 · 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 total loss with zero wins, indicating a fundamental signal failure rather than mere bad luck. A sample size of three trades precludes statistical significance, making the negative Sharpe ratio and thirty-nine percent drawdown less actionable. The asset's range-bound behavior likely invalidated the oversold logic repeatedly. Future iterations must increase trade frequency to validate mean reversion assumptions before capital allocation.

ADDITIONAL METRICS

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