



Backtest #41408 · 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 GG5_Stochastic_Oversold strategy failed catastrophically with a -34.76% ROI and -1.40 Sharpe ratio. It suffered a 39.09% drawdown and achieved a 0.0% win rate across its three executions. With only three trades, the sample size is too small to establish statistical confidence or validate the stochastic oversold signal. The consistent losses suggest the mean-reversion logic is fundamentally misaligned with the current market regime for this asset. You must immediately halt this configuration and re-evaluate the entry thresholds or switch to a trend-following model before risking further capital.

ADDITIONAL METRICS

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