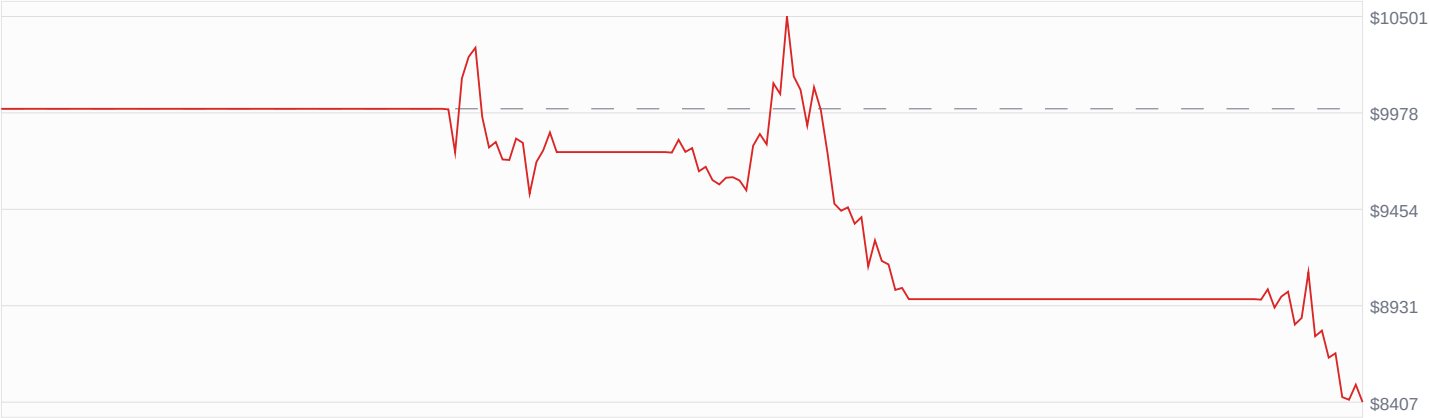




Backtest #45269 · LTC/USD · LTC/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.95%	-1.35	0.0%	-19.94%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on LTC/USD produced a -15.95% ROI with zero winning trades, indicating a catastrophic failure to filter false breakouts. A Sharpe ratio of -1.35 and a 19.94% maximum drawdown reveal severe underperformance relative to capital risk, driven by only three executed trades. Such a tiny sample size renders statistical significance impossible, meaning observed losses could be pure noise rather than a structural flaw. We must discard this parameter set immediately and test alternative oversold thresholds against a larger dataset to validate robustness.

ADDITIONAL METRICS

CAGR	-15.95%
Sortino Ratio	-0.78
Turnover	5.59x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8407.37