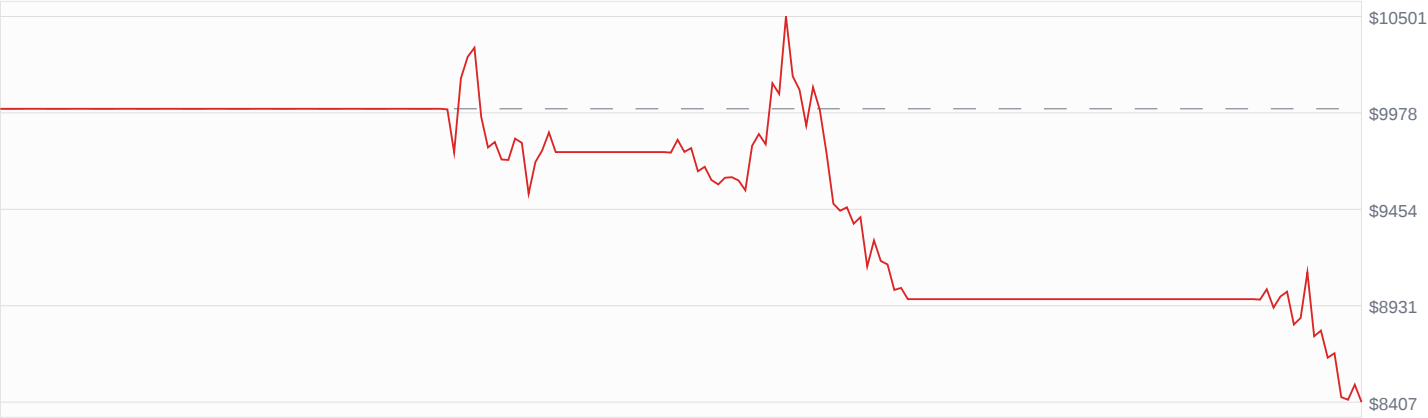




Backtest #55924 · LTC/USD · LTC/USD · GG5_Stochastic_Oversold (auto)

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 failed catastrophically, recording zero winning trades and a negative Sharpe ratio amid a 19.94% maximum drawdown. With only three executed trades, the sample size is statistically insignificant, rendering any performance metrics unreliable for live deployment. The strategy likely entered positions prematurely during a downtrend without sufficient confirmation of a trend reversal. Immediate next steps involve increasing the lookback period or adding a trend filter, such as a 200-period moving average, to avoid counter-trend shorting.

ADDITIONAL METRICS

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