LATINOS TRADING

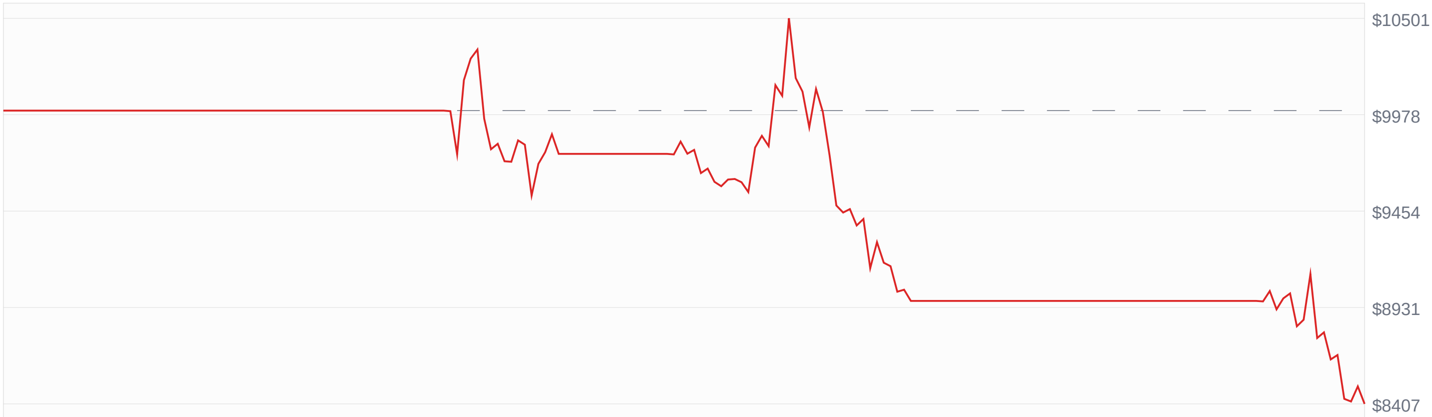
BACKTEST REPORT

Backtest #53896 · LTC/USD · LTC/USD · GG5_Stochastic_Oversold (auto)

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

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This strategy failed catastrophically on LTC/USD, registering a -15.95% ROI with zero winning trades and a negative Sharpe ratio of -1.35. The sample size of only three trades provides insufficient statistical confidence to validate any parameters, while the 19.94% drawdown indicates severe downside risk during the test period. The GG5 Stochastic Oversold logic appears ineffective for this asset, likely misidentifying sell signals as oversold conditions in a trending market. The immediate next step is to expand the backtest horizon and increase trade frequency to determine if the strategy requires parameter tuning or should be discarded entirely.

ADDITIONAL METRICS

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

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