



Backtest #28031 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (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

This backtest is fundamentally broken, evidenced by a zero percent win rate across only three trades, rendering all statistical metrics meaningless due to severe under-sampling. The negative Sharpe of -1.35 and nearly twenty percent drawdown confirm the strategy fails to capture alpha in current market conditions. With such a tiny sample size, you cannot claim any predictive power, so the immediate next step is to drastically increase the historical window and trade count to achieve statistical significance.

ADDITIONAL METRICS

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