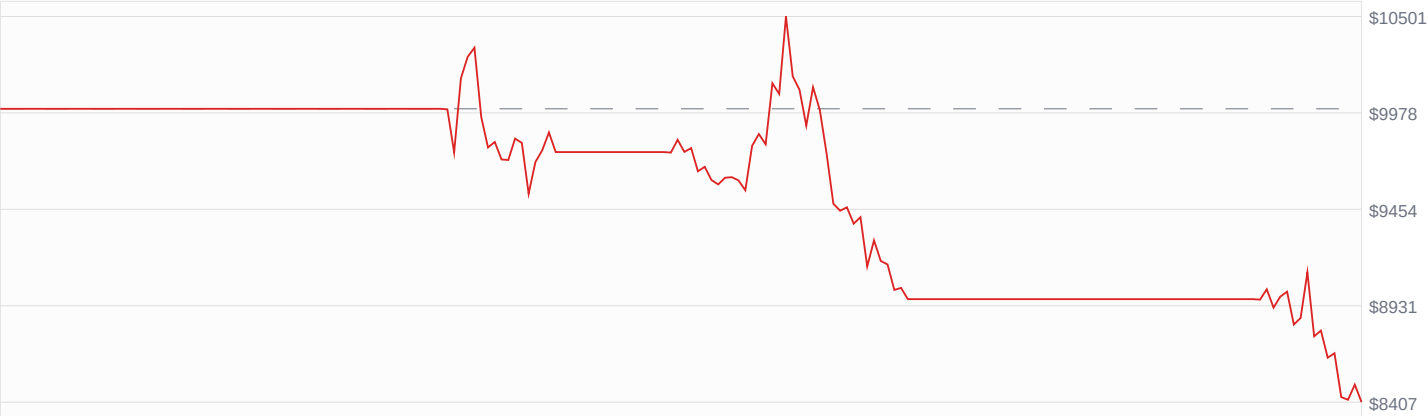




Backtest #28707 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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

The strategy lost 15.95% with a -1.35 Sharpe and zero wins across only three trades, making the result statistically meaningless. A sample size this small cannot support any confidence in the signal logic, and the 19.94% drawdown confirms poor risk controls. The model failed to identify any viable entry, suggesting broken momentum detection or adverse regime conditions. Further optimization on this configuration is unwarranted until the backtest engine generates a sample exceeding fifty trades for meaningful statistical inference.

ADDITIONAL METRICS

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