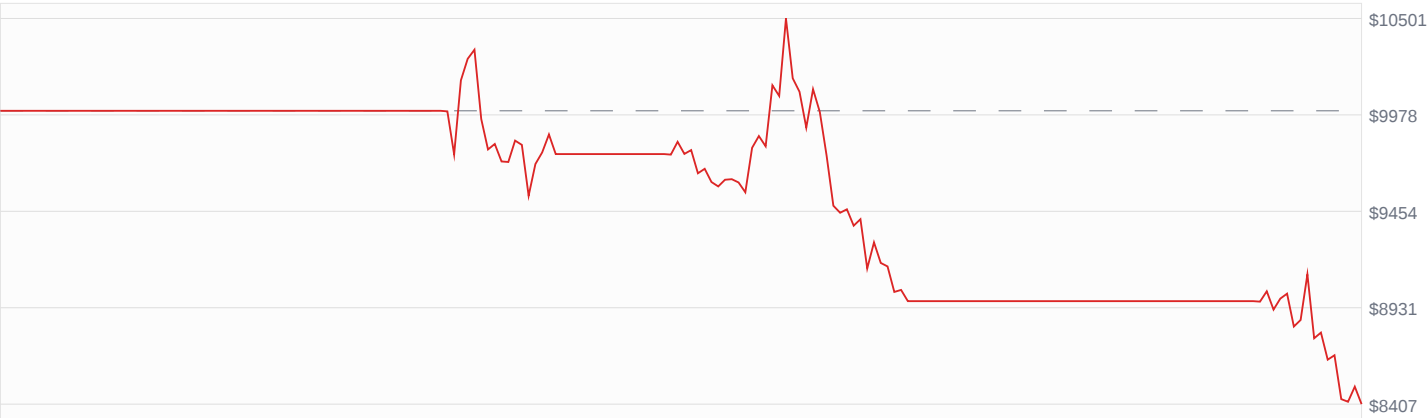




Backtest #29846 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 a catastrophic failure with a negative ROI and zero wins across only three trades, rendering any statistical inference invalid. The strategy's inability to capture LTC's volatility suggests severe parameter misalignment or a broken signal logic. A Sharpe ratio of negative 1.35 indicates consistent destruction of capital rather than risk-adjusted alpha. Immediate code review is mandatory to identify why no trades executed profitably. Do not deploy this bot; the sample size is too small to justify further optimization without fundamental strategy revision.

ADDITIONAL METRICS

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