



Backtest #30208 · 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 failed catastrophically with zero wins and a negative Sharpe of -1.35, yielding a -15.95% ROI. The sample size of only three trades offers no statistical confidence in the results. A 19.94% max drawdown indicates severe risk without any compensating returns. The logic appears broken given the complete absence of successful signals. Rebuild the signal engine before retesting to avoid further capital erosion.

ADDITIONAL METRICS

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