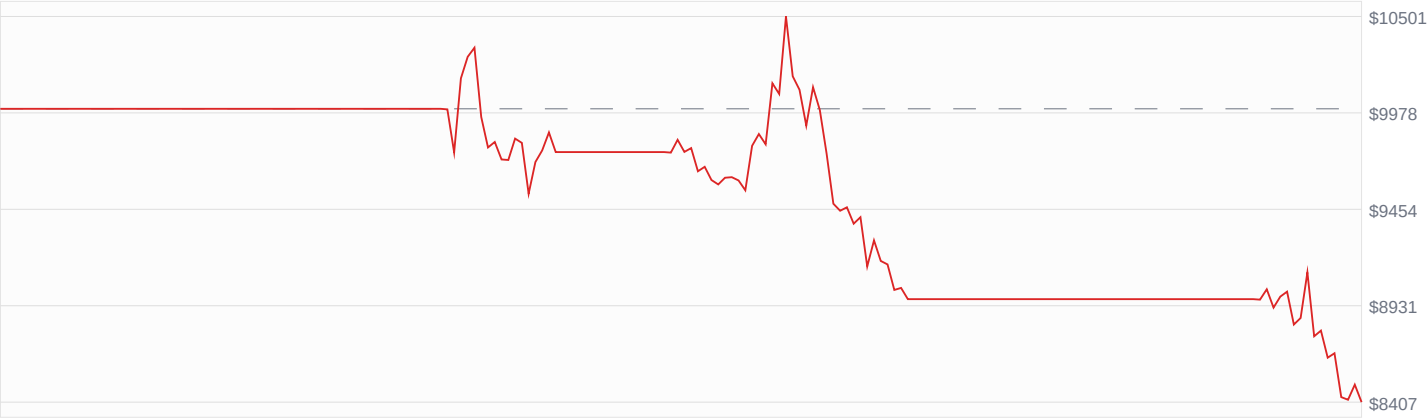




Backtest #32457 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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, not merely unprofitable. A 0.0% win rate across only three trades means the strategy generated no positive signals whatsoever, rendering the -15.95% ROI and -1.35 Sharpe ratio a direct result of consistent losses rather than market noise. The 19.94% max drawdown confirms a steady erosion of capital without any recovery, indicating a severe lack of edge or a misconfigured signal logic. With a sample size of three trades, there is zero statistical confidence to extrapolate performance; this is anecdotal failure, not a robust negative result. The only viable next step is to halt execution, audit the momentum signal thresholds for LTC/USD, and re-run the backtest over a minimum of 200 trades to establish

ADDITIONAL METRICS

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