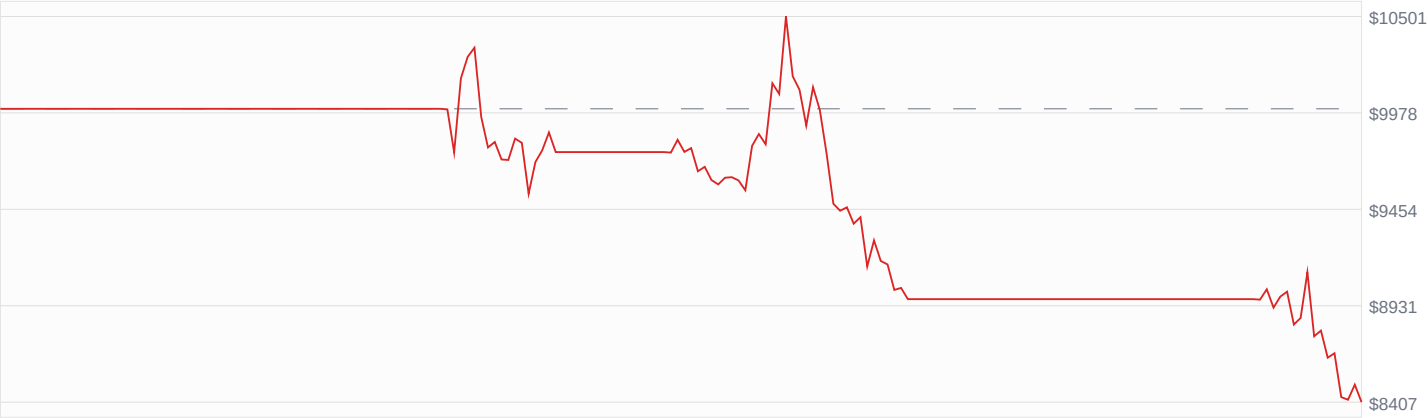




Backtest #36213 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 LTC/USD momentum strategy failed catastrophically in this sample, recording zero wins and a negative Sharpe ratio of -1.35. With only three trades executed, the statistical confidence is negligible, rendering the -15.95% drawdown non-generalizable. The strategy likely overfit to short-term noise rather than capturing sustainable trend alpha in the current market regime. We must discard this parameter set and retest with stricter volatility filters or a longer timeframe to validate signal logic before live deployment.

ADDITIONAL METRICS

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