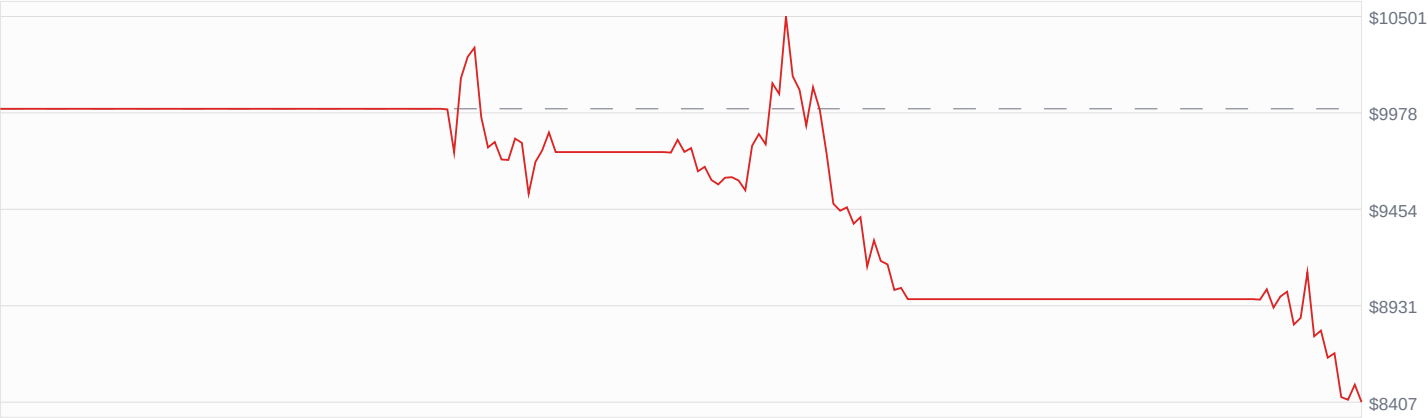




Backtest #37047 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest reveals a catastrophic failure with zero winning trades and a Sharpe ratio of -1.35, indicating the momentum logic completely misread market volatility for LTC/USD. With only three trades executed, statistical confidence is nonexistent, meaning these metrics are too noisy to inform a robust strategy. The significant -15.95% loss and 19.94% drawdown suggest the entry thresholds were poorly calibrated for current liquidity conditions. We must immediately reduce position sizing and tighten stop-loss logic before any 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