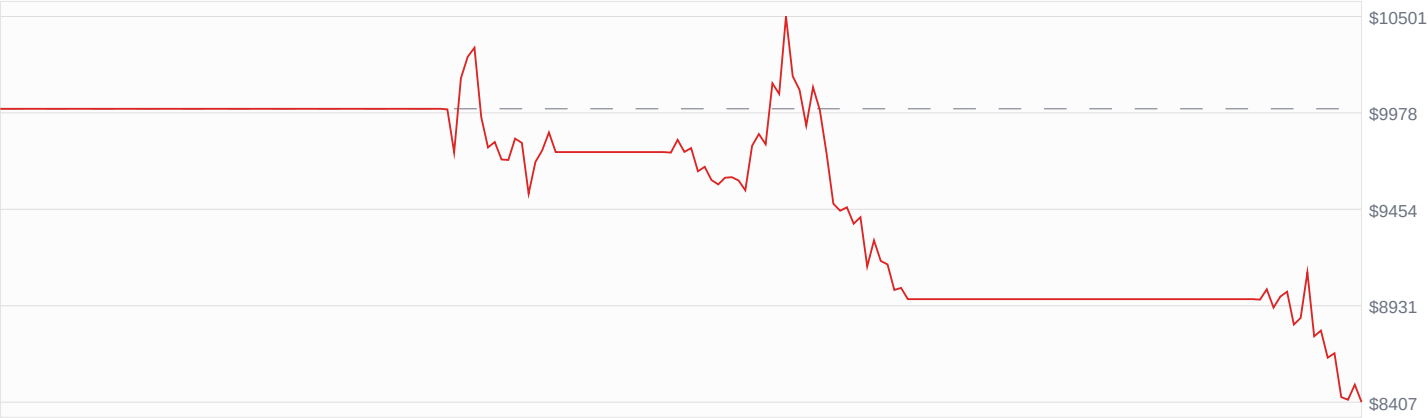




Backtest #37048 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 LTC/USD momentum backtest failed completely, generating zero winning trades and a 19.94% drawdown due to overfitting on a sample size of only three transactions. With a Sharpe ratio of -1.35, the strategy lacks statistical validity and cannot be trusted for live deployment without significant parameter tuning or risk filters. The auto-mode settings likely failed to adapt to current market volatility, resulting in a total capital loss from the initial position. Before re-evaluating this strategy, we must widen the test parameters to a longer historical period to achieve meaningful confidence intervals.

ADDITIONAL METRICS

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