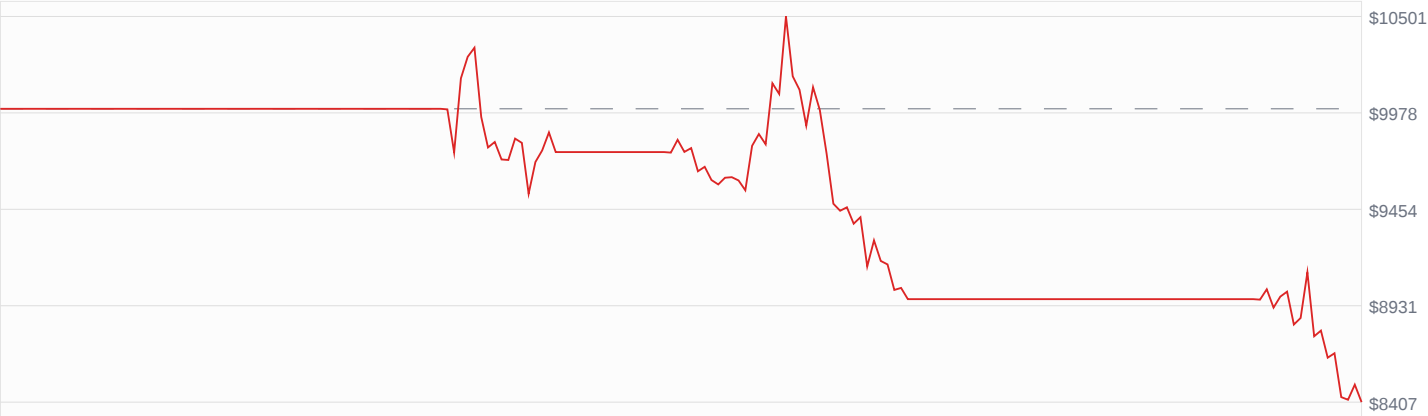




Backtest #45725 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 negative fifteen point ninety five percent ROI and negative one point three five Sharpe ratio indicate consistent losses, while the nineteen point ninety four percent drawdown confirms significant capital erosion. A zero percent win rate across only three total trades reveals a fundamental failure in signal generation rather than temporary market noise. This sample size is statistically insignificant, meaning the results lack confidence and cannot reliably predict future performance or validate the strategy's edge. The immediate next step is to expand the backtesting window to at least one hundred trades to establish a statistically robust baseline before any further development.

ADDITIONAL METRICS

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