



Backtest #51649 · LTC/USD · LTC/USD · Astute AST Engine Bot (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 on LTC/USD demonstrates a complete strategy failure with zero winning trades and a significant drawdown exceeding 19%. The negative Sharpe ratio of -1.35 indicates a severe risk-adjusted loss profile, driven by only three executed trades which severely limits statistical confidence in any conclusion. The strategy appears overly sensitive to current volatility or fundamentally misaligned with Litecoin's recent price action. We must immediately halt auto-execution and manually inspect the signal logic against current market structure to identify the root cause.

ADDITIONAL METRICS

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