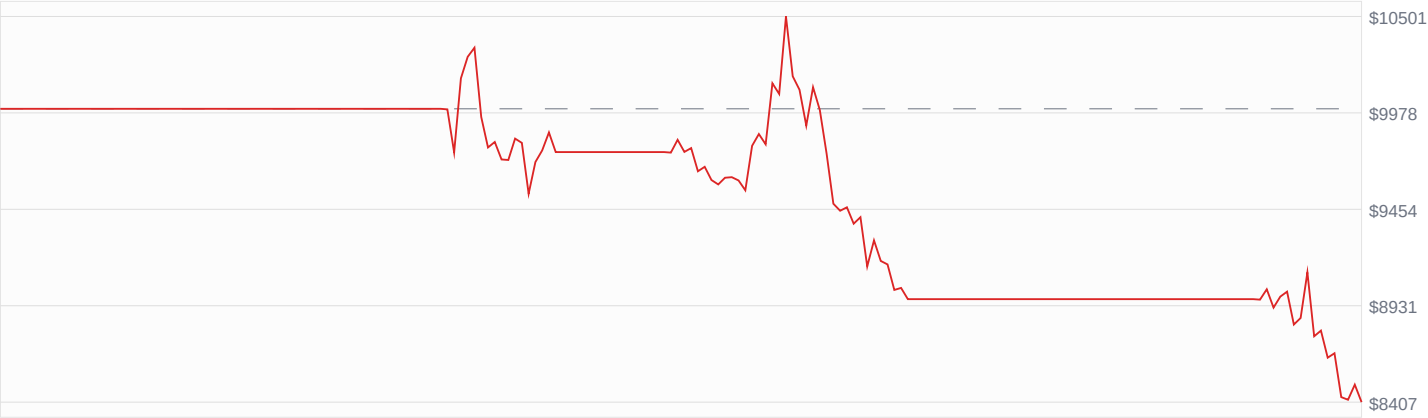




Backtest #32193 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest reveals a complete failure of the momentum strategy, with a negative fifteen point nine five percent ROI and a negative one point three five Sharpe ratio indicating that losses consistently outpaced returns. The zero percent win rate across only three total trades suggests the signal logic is fundamentally misaligned with current Litecoin price action, as every position resulted in a loss. Statistically, a sample size of three trades provides virtually no confidence in the results, making it impossible to distinguish between bad luck and a broken strategy. The nineteen point nine four percent maximum drawdown further confirms the severe risk exposure without any compensating upside. The immediate next step is to conduct a deep

ADDITIONAL METRICS

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