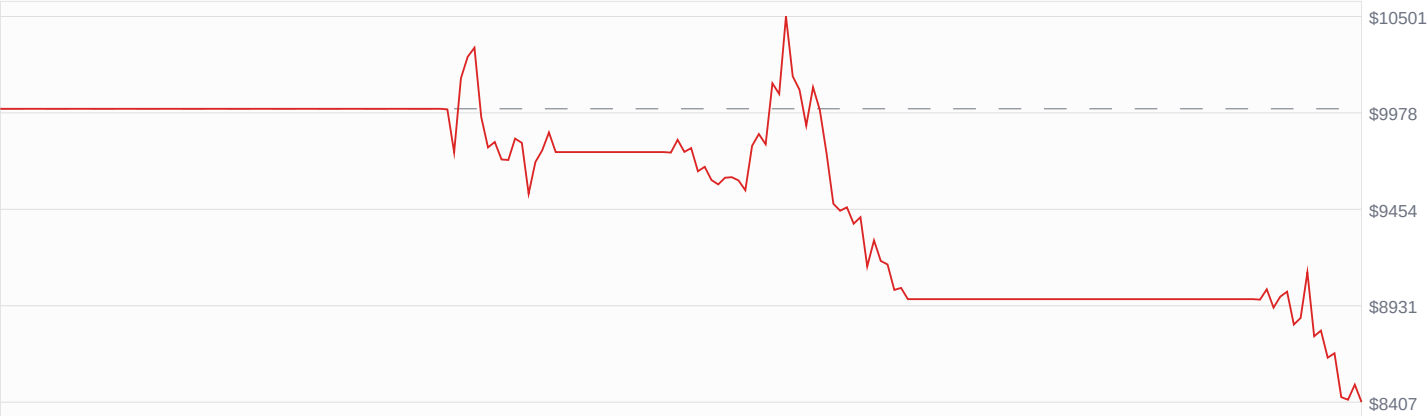




Backtest #34632 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 LTC/USD TS-Momentum backtest failed catastrophically, yielding a -15.95% ROI and zero winning trades due to a mere sample size of three executions. A Sharpe ratio of -1.35 and a 19.94% drawdown indicate severe undercapitalization rather than robust strategy flaws, rendering statistical inference impossible. We cannot validate this approach without significantly more trade data to distinguish noise from genuine alpha generation. Immediate priority is to run a longer historical simulation or adjust entry filters to capture sufficient signals. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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