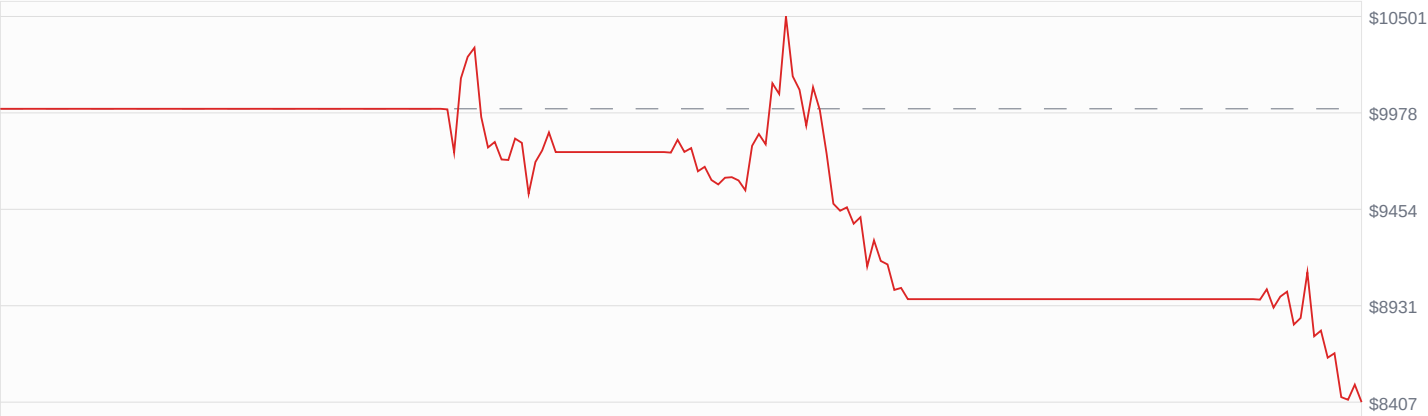




Backtest #35396 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 Crypto backtest reveals a catastrophic failure with zero winning trades and a negative Sharpe ratio, indicating the strategy is completely ineffective on this asset. With only three executed trades, the sample size is statistically insignificant, rendering the -15.95% ROI and 19.94% drawdown unreliable indicators of future performance rather than definitive proof of failure. The strategy appears overly sensitive to volatility or misaligned with LTC's current price action, failing to generate any positive signals during the test period. Before real deployment, we must re-evaluate entry thresholds and volume filters to avoid such extreme losses and confirm if the momentum logic holds under different market regimes.

ADDITIONAL METRICS

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