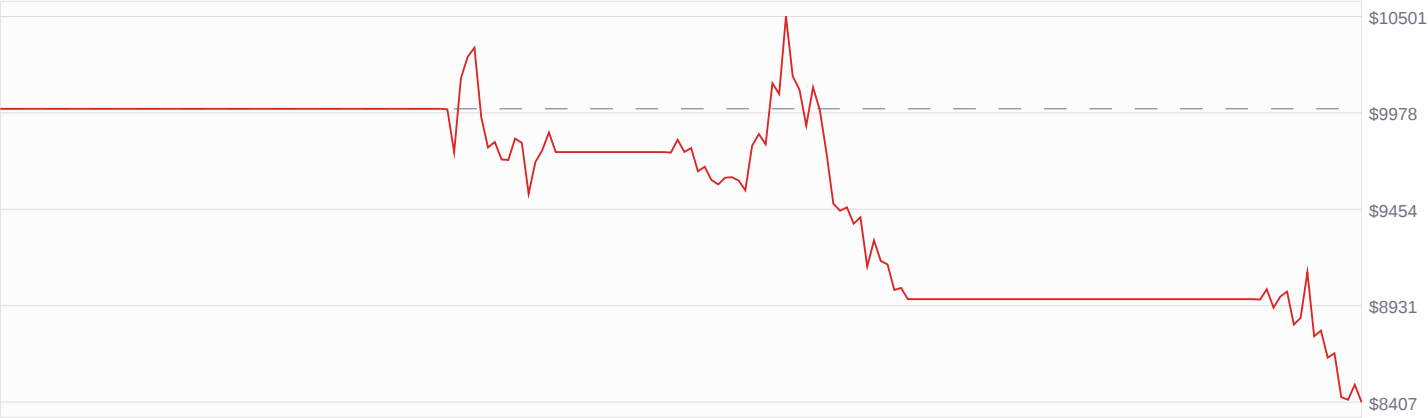




Backtest #35589 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 Sharpe ratio of -1.35, indicating the strategy is fundamentally misaligned with current market volatility. With only three trades executed, statistical significance is absent, rendering any performance metrics unreliable and prone to extreme overfitting or random noise. The maximum drawdown of nearly 20% suggests aggressive position sizing or flawed stop-loss logic that failed to preserve capital during adverse price action. Consequently, deploying this strategy live would be reckless given the lack of robustness and the absence of any profitable signal generation over the tested period. The immediate next step is to restructure the signal

ADDITIONAL METRICS

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