



Backtest #36477 · 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 collapsed with zero winning trades and a negative Sharpe ratio, indicating the signal logic failed to identify any profitable entries within the sample. A mere three trades and the resulting -15.95% drawdown provide statistically insignificant confidence, rendering the strategy unsuitable for live deployment at this stage. The momentum thresholds likely triggered exits during a prolonged downtrend or failed to capture volatility expansion, necessitating a recalibration of entry filters. Before re-running the simulation, we must expand the backtest window to accumulate sufficient trade data for meaningful statistical analysis.

ADDITIONAL METRICS

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