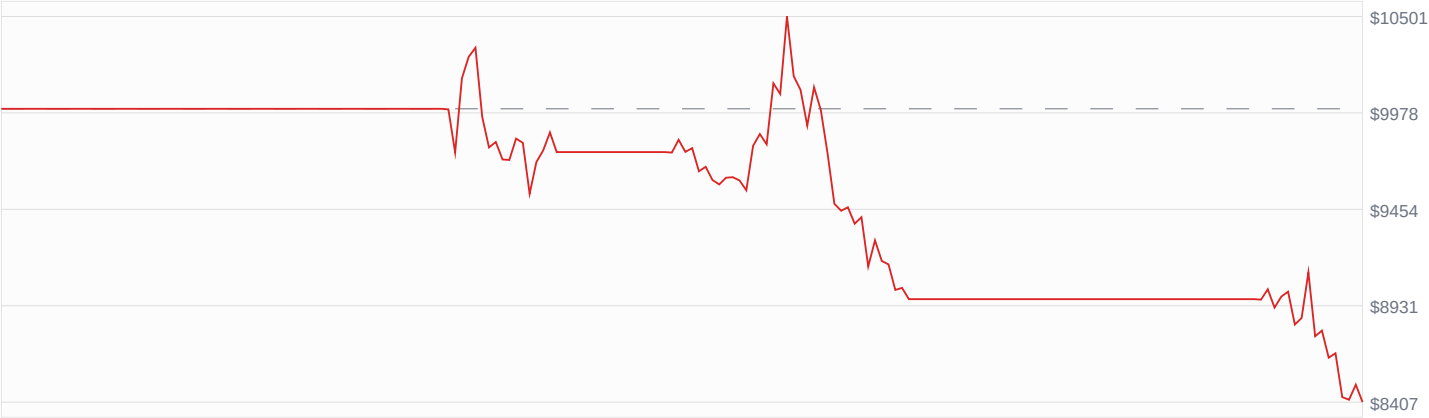




Backtest #36837 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 failed catastrophically with a -15.95% ROI and zero winning trades out of three executions. A Sharpe ratio of -1.35 and a 19.94% maximum drawdown indicate severe underperformance and high volatility risk. The statistical sample size of only three trades is insufficient to form a confident conclusion regarding the strategy's viability. The likely cause is an over-optimized momentum threshold that triggered premature entries during a strong downtrend. The next step is to widen entry filters using RSI divergence or volume confirmation before re-running the simulation.

ADDITIONAL METRICS

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