



Backtest #39239 · 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 with zero winning trades and negative alpha, signaling a complete mismatch between the strategy logic and current market microstructure. Such a sample size of three trades renders any statistical inference unreliable, meaning the observed -15.95% loss is likely noise rather than a definitive strategy flaw. The sharp negative Sharpe ratio confirms the bot generated consistent losses without any risk-adjusted benefit, indicating the entry triggers are fundamentally broken for this asset class. Immediate next steps require pausing deployment and recalibrating momentum thresholds or filtering regimes to avoid further drawdown exposure.

ADDITIONAL METRICS

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