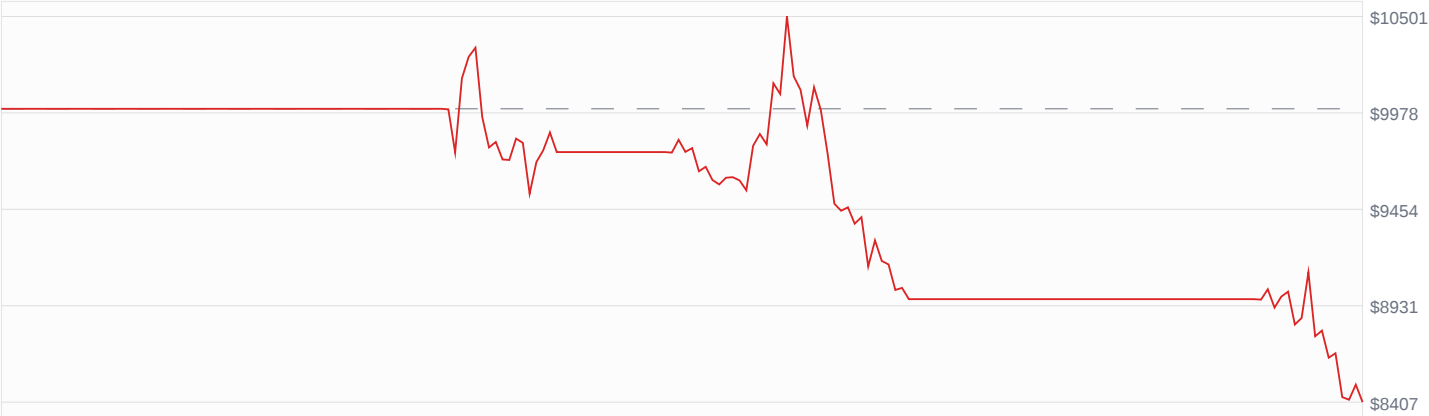




Backtest #39405 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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, yielding zero winning trades and a sharp ratio of negative 1.35. With only three trades executed, the statistical sample size is insufficient to distinguish random noise from a genuine strategy flaw, rendering the negative 15.95% ROI and 19.94% drawdown anecdotal rather than predictive. The momentum logic clearly lagged the asset's recent volatility or failed to filter low-volume periods effectively. The immediate next step is to widen the entry parameters or introduce a volume filter to eliminate these false signals before redeploying capital.

ADDITIONAL METRICS

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