



Backtest #50850 · 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 TS-Momentum strategy on LTC/USD failed catastrophically, registering a negative Sharpe ratio and zero winning trades within a negligible sample of three executions. Such a tiny dataset lacks statistical power to support any conclusion about the strategy's viability, rendering the sharp drawdown uninterpretable. The absolute lack of wins suggests the entry logic either missed all momentum shifts or executed at unfavorable prices relative to exits. We must either expand the backtest window significantly or reject the strategy entirely until a robust, statistically significant equity curve emerges.

ADDITIONAL METRICS

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