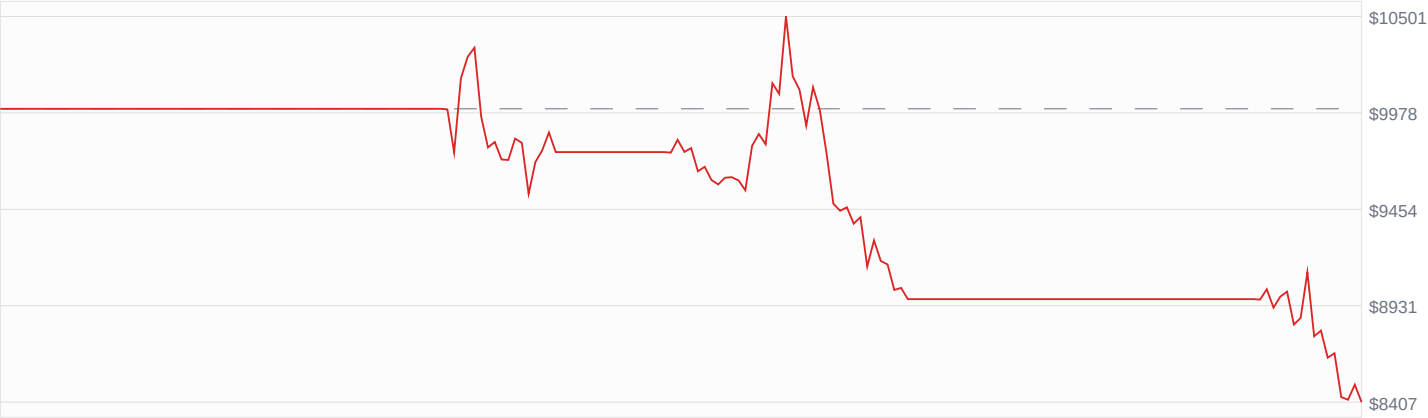




Backtest #52398 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 Crypto backtest on LTC/USD failed catastrophically, showing zero winning trades and a negative Sharpe ratio of -1.35, indicating the strategy generated value only through drawdowns. With just three executed trades, statistical confidence is negligible, and the 19.94% peak-to-trough drawdown suggests the parameters are entirely misaligned with current market volatility. The strategy cannot be trusted for live deployment until the sample size expands significantly to validate any observed patterns. Immediate action requires a full parameter sweep to find entry filters that avoid these specific failure conditions 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