



Backtest #52888 · 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 strategy on LTC/USD failed catastrophically, generating zero winning trades and a 19.94% drawdown within a statistically insignificant sample of just three executions. A negative Sharpe ratio of -1.35 confirms the approach captured only downside volatility, rendering the -15.95% capital loss unacceptable for any institutional framework. With no confirmed signals over the tested period, the model lacks predictive validity and cannot be trusted to generate alpha under current market conditions. Immediate redeployment is impossible without a rigorous parameter optimization or a fundamental shift in the momentum logic to filter out low-volatility regimes.

ADDITIONAL METRICS

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