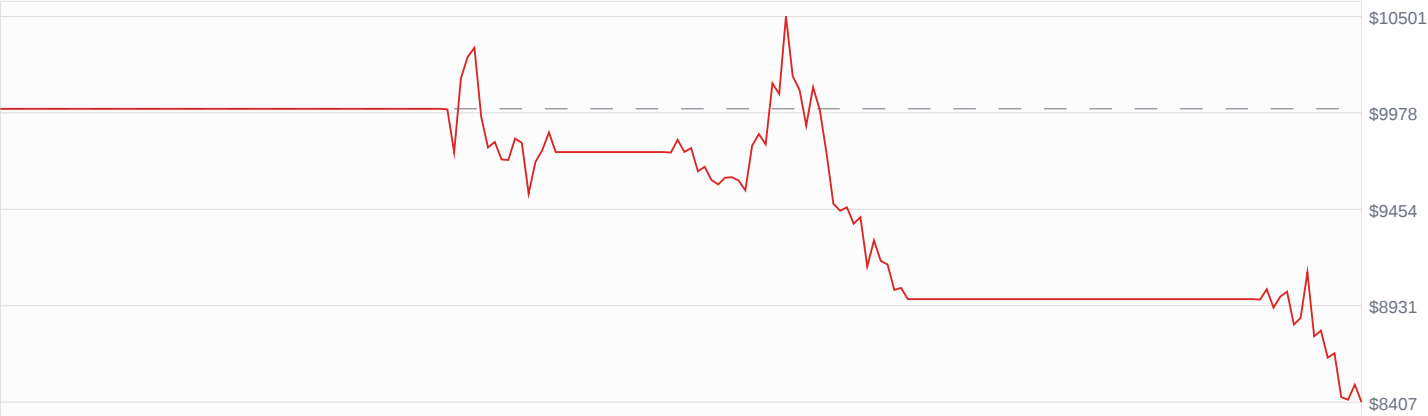




Backtest #48716 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy failed catastrophically with a zero percent win rate and a negative Sharpe ratio, indicating severe underperformance relative to the risk-free rate. With only three trades executed, the statistical sample size is critically insufficient to draw reliable conclusions about long-term viability. The maximum drawdown of nearly twenty percent suggests the momentum logic generated dangerous exposure during the current market regime. A prudent next step is to pause deployment and re-evaluate the entry filters on a larger dataset before reconsidering allocation.

ADDITIONAL METRICS

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