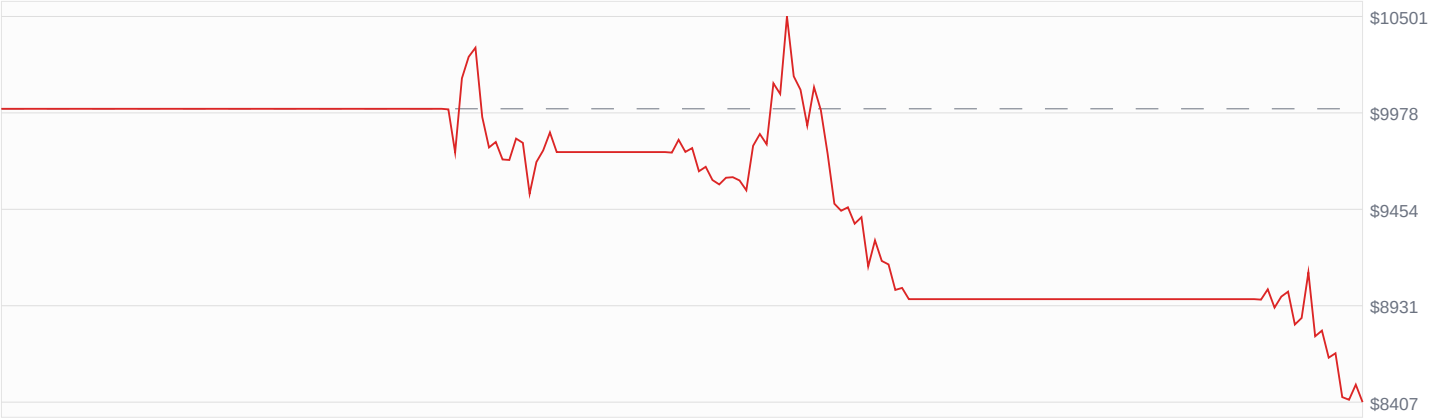




Backtest #57249 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum strategy failed catastrophically with zero winning trades and a negative Sharpe ratio of -1.35, indicating severe underperformance relative to risk-free rates. Such a small sample size of three trades renders statistical confidence negligible, meaning these results reflect a specific market anomaly rather than a robust strategy flaw. The strategy's inability to secure a single profitable trade suggests momentum thresholds are currently misaligned with LTC's volatility structure. Immediate next steps require parameter optimization and stress testing against longer historical datasets to validate viability before live deployment.

ADDITIONAL METRICS

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