



Backtest #48714 · 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 completely, recording zero wins and a catastrophic -15.95% ROI on a statistically insignificant sample of only three trades. The negative Sharpe ratio of -1.35 and a drawdown nearing 20% suggest the momentum signals generated were systematically flawed for this asset pair. With such a low trade count, any performance metric is highly volatile and lacks the statistical power to validate or invalidate the approach. We must reject this strategy immediately and redesign the signal logic to filter for higher liquidity conditions or longer timeframes.

ADDITIONAL METRICS

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