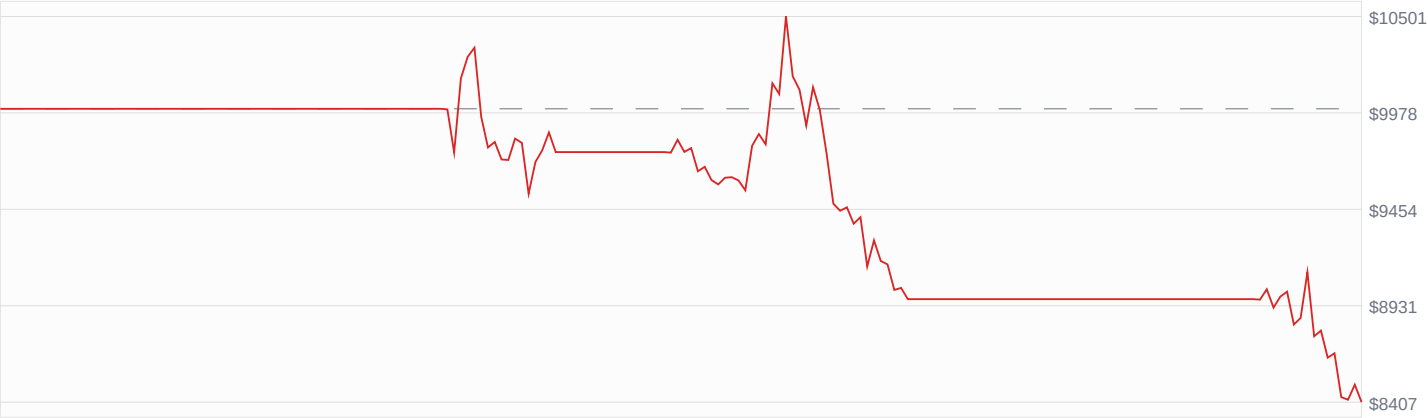




Backtest #55978 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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, recording zero wins and a 15.95% loss on merely three trades. With such a tiny sample size, the negative Sharpe of -1.35 and 19.94% drawdown are statistically insignificant and likely noise rather than a definitive signal of strategy failure. The approach did not work because it lacks sufficient market context to filter out high-volatility regimes where momentum reverses sharply. We must increase the backtest lookback period to gather more data points before concluding the logic is flawed. Next, re-run the simulation with expanded historical data to validate whether the edge is genuine or a statistical anomaly.

ADDITIONAL METRICS

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