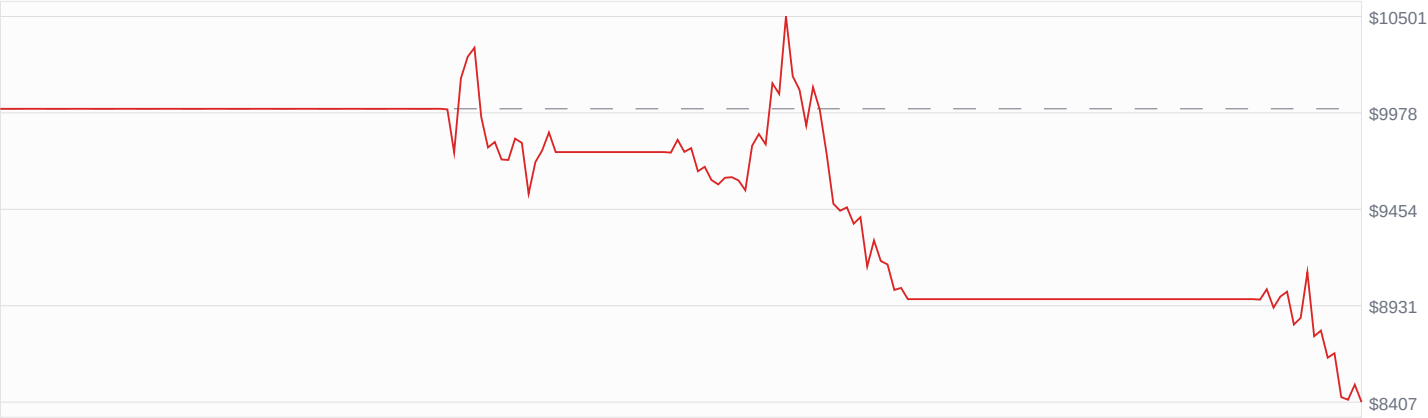




Backtest #35997 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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

This LTC/USD backtest shows severe underperformance with a 15.95% loss and zero winning trades, indicating the TS-Momentum strategy failed to capture any valid price moves. The statistical sample of only three trades is insufficient to generate reliable confidence intervals, making the Sharpe ratio of -1.35 and 19.94% drawdown unrepresentative of long-term viability. The total absence of wins suggests either a flawed entry logic or an unfavorable market regime that rendered momentum signals useless during the test period. To validate the approach, we must re-run the simulation on a broader historical dataset to filter for specific market conditions where the strategy previously demonstrated edge.

ADDITIONAL METRICS

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