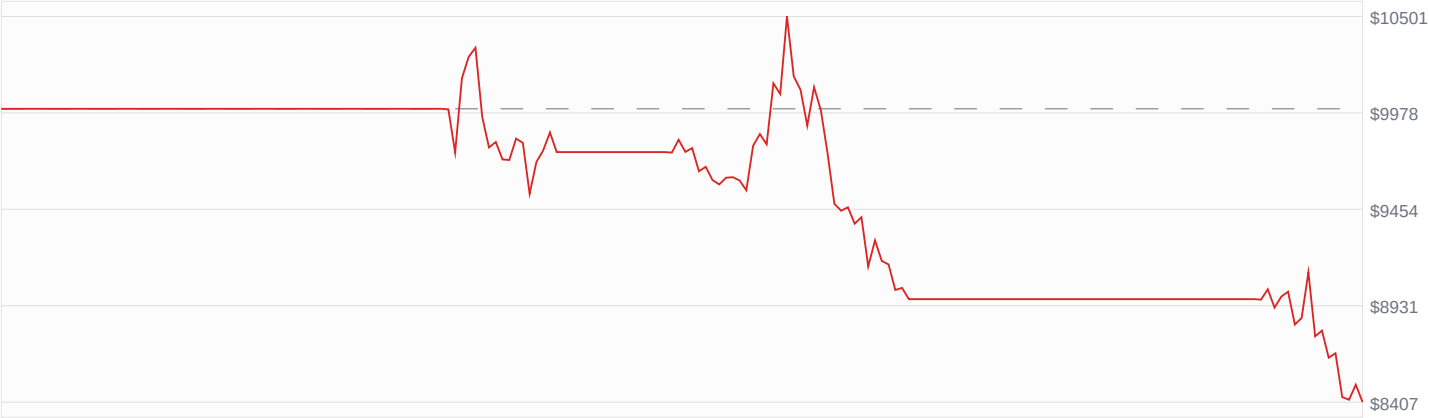




Backtest #34631 · LTC/USD · LTC/USD · TS-Momentum Crypto (24/7) (auto)

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 zero winning trades and a severe drawdown, indicating a fundamental flaw in its signal logic for this asset. With only three trades executed, the statistical sample is too small to derive any meaningful alpha or confidence intervals, rendering the negative Sharpe ratio unreliable for generalization. The complete inability to generate a single profitable signal suggests the momentum thresholds are misaligned with current market volatility or structural trends. We must immediately suspend live deployments for this strategy and re-run a backtest with adjusted entry filters and tighter stop-loss parameters to validate viability before reconsidering capital allocation.

ADDITIONAL METRICS

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