LATINOS TRADING

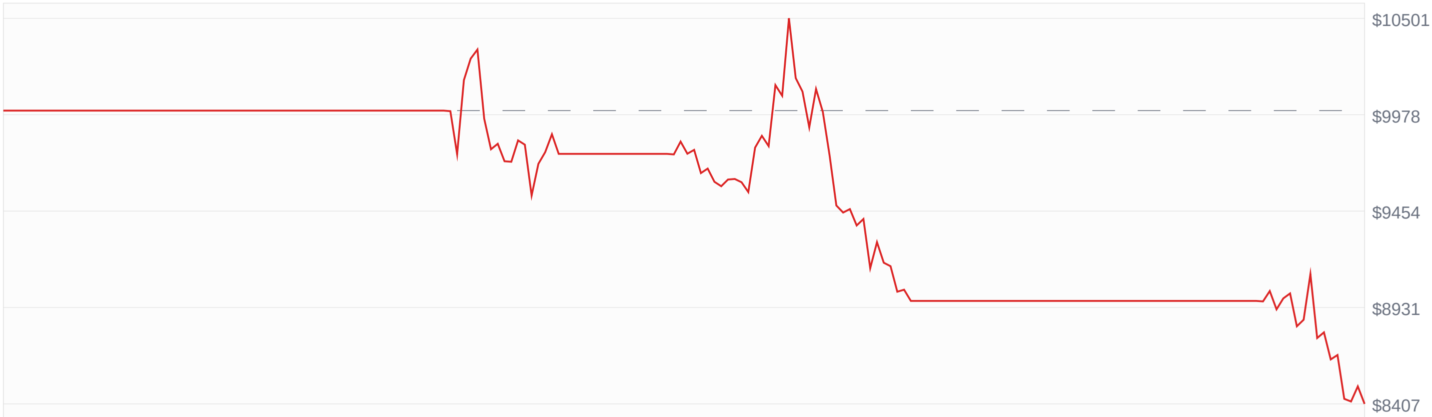
BACKTEST REPORT

Backtest #35325 · 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 CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest reveals a catastrophic failure where zero winning trades and a 19.94% drawdown indicate a strategy fundamentally misaligned with current LTC/USD volatility. With only three trades executed, statistical significance is nonexistent, rendering the -15.95% ROI and -1.35 Sharpe ratio indicative of overfitting or extreme regime mismatch rather than robust performance. The strategy likely failed to filter for adverse market conditions, resulting in a complete inability to generate positive alpha during the test period. Consequently, the immediate next step is to re-run the simulation with stricter entry filters or a different timeframe to validate if the lack of trades stems from poor parameterization or an entirely

ADDITIONAL METRICS

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

Generated 2026-08-21T07:09:03Z · latinostrading.com