LATINOS TRADING

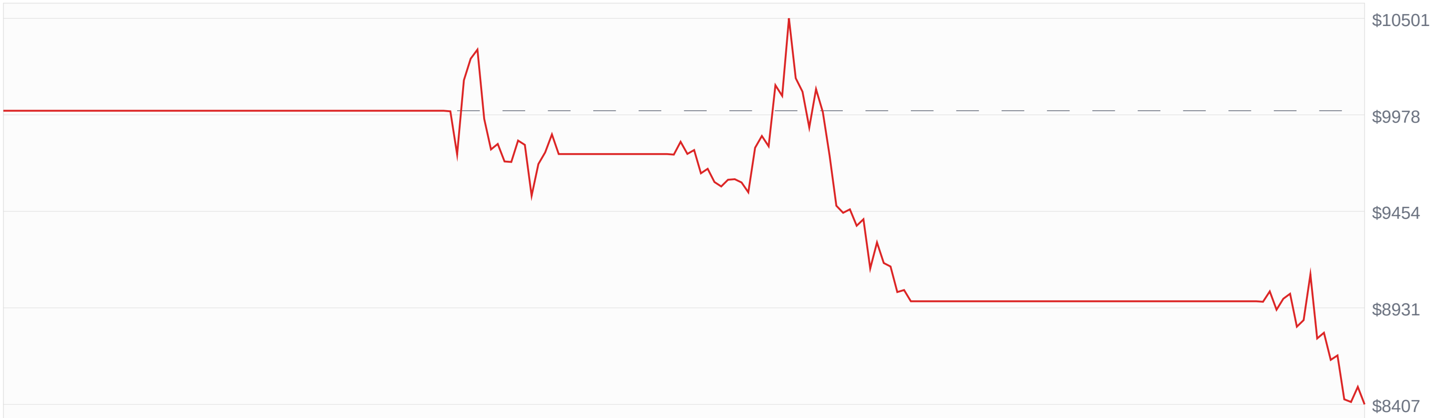
BACKTEST REPORT

Backtest #49483 · LTC/USD · LTC/USD · Astute AST Engine Bot (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

The LTC/USD Astute AST Engine backtest reveals a catastrophic failure with zero winning trades and a negative Sharpe ratio of -1.35, indicating the strategy lacks statistical viability on this sample. A maximum drawdown of 19.94% combined with only three executed trades suggests severe overfitting or a regime mismatch between the model parameters and current market volatility. Given the extremely low trade count, any performance metrics are statistically insignificant and prone to high variance, rendering the results unreliable for deployment. To isolate the root cause, run a comparative backtest on a larger, out-of-sample dataset with tighter stop-loss logic to filter out noise.

ADDITIONAL METRICS

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