LATINOS TRADING

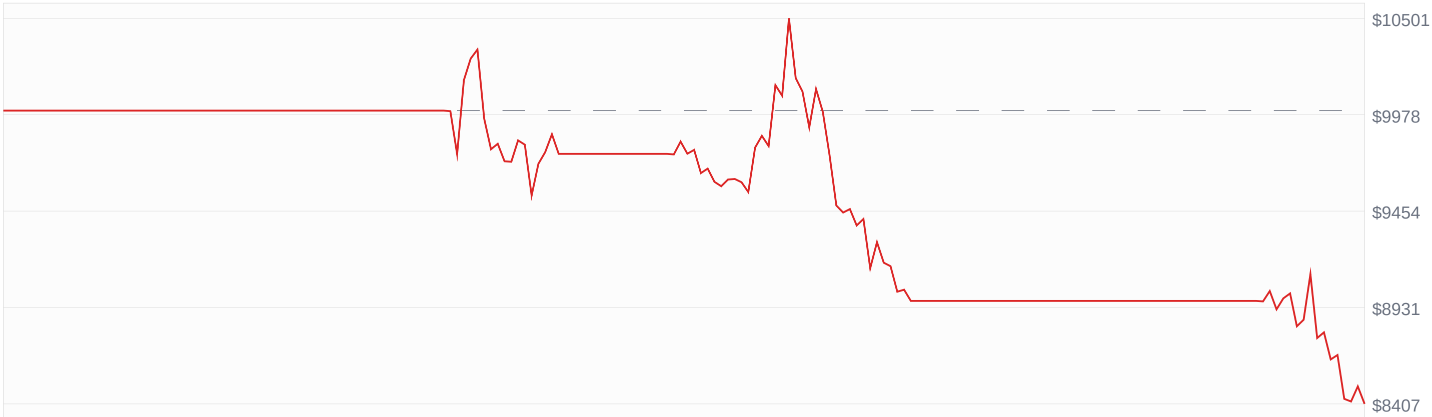
BACKTEST REPORT

Backtest #48717 · 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 for the LTC/USD TS-Momentum strategy, returning -15.95% with zero winning trades. The negative Sharpe ratio of -1.35 and a 19.94% drawdown indicate that momentum signals consistently generated losses rather than alpha. With only three trades executed, the sample size is statistically insignificant, rendering any conclusion about the strategy's viability unreliable. The model likely failed to account for LTC's specific volatility regime or liquidity constraints during the test period. The immediate next step is to discard this parameter set and retrain the algorithm on a larger dataset or switch to a mean-reversion logic for this asset.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.