LATINOS TRADING

BACKTEST REPORT

Backtest #27390 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest for ETH/USD's TS-Momentum Crypto strategy is deeply flawed. A -32.47% ROI with a Sharpe ratio of -1.45 signals consistent underperformance relative to risk, while a meager 33.3% win rate confirms the edge is nonexistent. The sample size of only three trades offers virtually zero statistical confidence; such a small n cannot distinguish signal from noise, making the 37.64% max drawdown an unreliable risk metric. The strategy failed to capture meaningful momentum moves, likely due to whipsaws in a volatile crypto environment. Next step: expand the backtest to at least 100 trades across multiple market regimes to validate whether the logic holds any merit before further optimization.

ADDITIONAL METRICS

CAGR	**-32.47%**
Sortino Ratio	**-0.91**
Turnover	**4.37x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$6755.15**

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