LATINOS TRADING

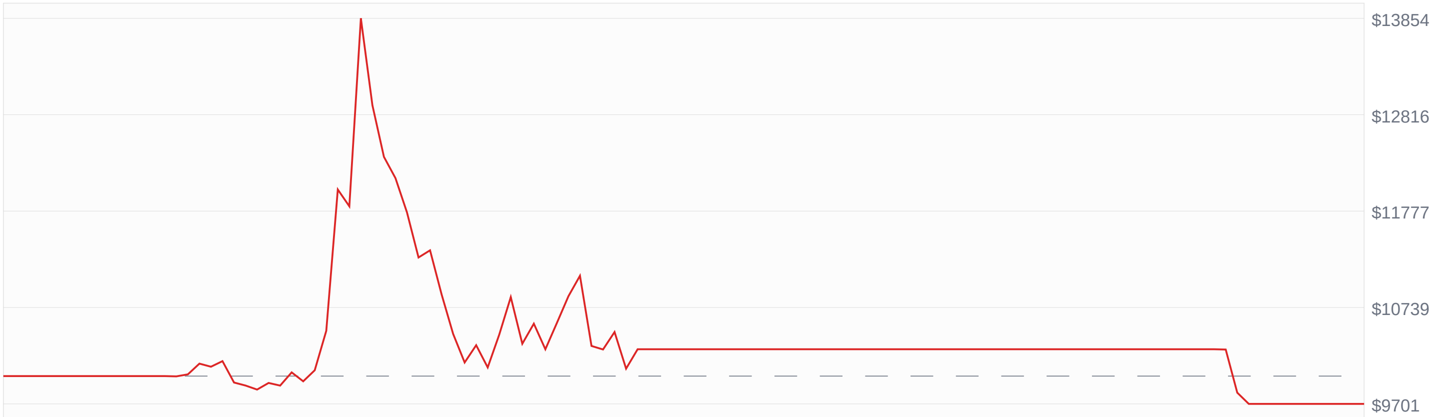
BACKTEST REPORT

Backtest #28702 · FIL/USD · FIL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.99%	0.05	50.0%	-29.98%

EQUITY CURVE

119 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest is statistically irrelevant with only two trades, rendering the 50% win rate meaningless and the Sharpe ratio of 0.05 indicative of pure noise rather than alpha. The 29.98% max drawdown is catastrophic for such a small sample, exposing severe risk management flaws in the strategy logic. While the slight negative ROI suggests minor drag, the primary failure is the inability to generate sufficient data points for any meaningful confidence. You must expand the simulation period and increase trade frequency to validate whether the momentum signal has any edge.

ADDITIONAL METRICS

CAGR	**-4.43%**
Sortino Ratio	**0.04**
Turnover	**6.01x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9700.56**

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