LATINOS TRADING

BACKTEST REPORT

Backtest #29595 · WIF/USD · WIF/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.22%	-0.10	0.0%	-20.65%

EQUITY CURVE

116 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The WIF/USD backtest reveals a catastrophic failure with a zero percent win rate and a twenty percent drawdown on a single trade, rendering the results statistically meaningless. A sample size of one precludes any confidence in the strategy's edge or the negative Sharpe ratio of negative zero point one. The strategy failed to capture any profitable momentum, resulting in a four percent capital erosion. The primary issue is the lack of data diversity, not just poor execution. Immediate next step is to re-run the simulation with a vastly expanded historical window to achieve statistical significance.

ADDITIONAL METRICS

CAGR	**-6.33%**
Sortino Ratio	**-0.07**
Turnover	**2.97x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$9578.16**

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