LATINOS TRADING

BACKTEST REPORT

Backtest #29596 · 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 strategy failed catastrophically with zero wins and a twenty percent drawdown on a single trade, rendering the negative Sharpe ratio meaningless. This sample size provides no statistical confidence, suggesting the momentum signal is either too slow for WIF's volatility or misfires in current conditions. Rather than optimizing parameters, the immediate next step is to expand the backtest window to capture more market cycles and increase trade volume. Without a larger dataset, any performance metric is merely noise. The model requires fundamental re-engineering before further capital is allocated.

ADDITIONAL METRICS

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