

LATINOS TRADING

BACKTEST REPORT



Backtest #29845 · 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 strategy suffered a severe -32.47% ROI and 37.64% drawdown, indicating structural failure in the current momentum regime. A Sharpe ratio of -1.45 and a meager 33.3% win rate confirm consistent underperformance against the risk-free rate. Statistical confidence is negligible due to the critically low sample size of three trades, rendering results statistically insignificant. The final capital erosion to \$6755.15 further underscores the lack of alpha generation. Immediate parameter optimization or strategy redesign is required before any live deployment consideration.

ADDITIONAL METRICS

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