LATINOS TRADING

BACKTEST REPORT

Backtest #32291 · 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 ETH/USD TS-Momentum strategy produced a negative ROI of 32.47% and a Sharpe ratio of 1.45, indicating poor risk-adjusted returns. The 37.64% max drawdown and 33.3% win rate show the strategy failed to protect capital or identify valid momentum entries. Statistical confidence is virtually nonexistent with only three trades, making these metrics unreliable indicators of true performance. The primary failure is the lack of sufficient trade frequency to validate the signal logic or manage drawdowns effectively. A concrete next step is to extend the backtest period to generate at least fifty trades before evaluating any parameter changes.

ADDITIONAL METRICS

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