LATINOS TRADING

BACKTEST REPORT

Backtest #32341 · SOL/USD · SOL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-45.15%	-2.49	0.0%	-46.26%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The SOL/USD momentum strategy failed decisively, posting a negative ROI of -45.15% and a Sharpe ratio of -2.49, which signals consistent losses rather than random variance. With only four trades and a 0.0% win rate, the sample size is statistically insignificant, meaning these results cannot reliably predict future performance despite the severe 46.26% drawdown. The primary failure was the complete absence of profitable entries, suggesting the signal logic did not align with recent price action or market regime. A concrete next step is to backtest the strategy on a significantly longer historical window to gather a statistically robust dataset before any further evaluation. This approach allows for meaningful assessment of the signal's

ADDITIONAL METRICS

CAGR	**-45.15%**
Sortino Ratio	**-1.51**
Turnover	**5.31x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$5486.48**

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