LATINOS TRADING

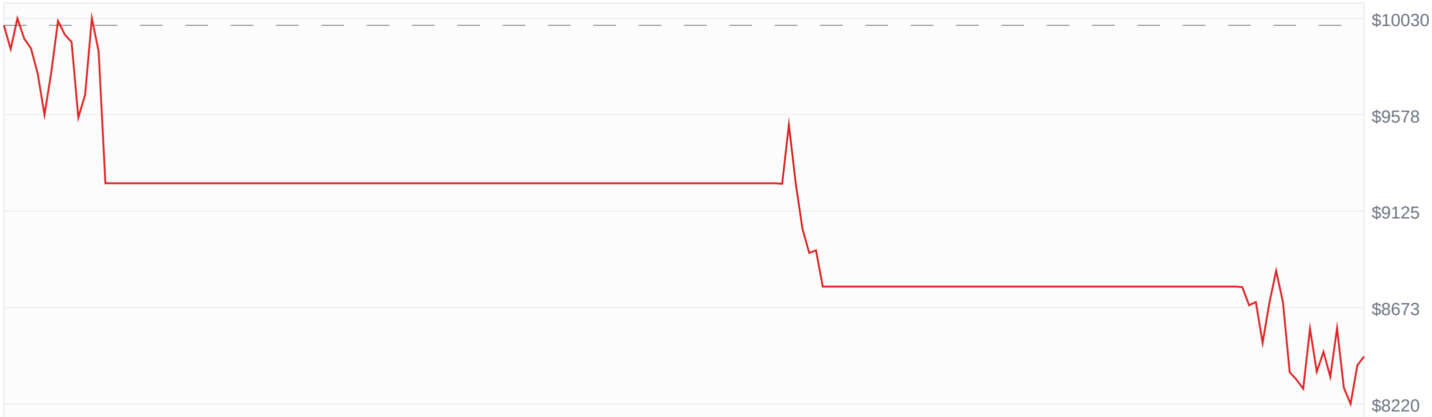
BACKTEST REPORT

Backtest #33688 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.57%	-1.28	0.0%	-18.04%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The BCH/USD TS-Momentum backtest demonstrates catastrophic failure with zero winning trades and a negative Sharpe of -1.28, indicating the strategy is fundamentally misaligned with Bitcoin Cash volatility. Only three executed trades over the simulated period yield an ROI of -15.57% and a severe 18.04% drawdown, suggesting the sample size lacks statistical confidence for any meaningful inference. The total absence of profitable signals implies that momentum thresholds are either too tight or the current market regime is ranging rather than trending. Before redeploying capital, parameters must be stress-tested against broader crypto volatility to determine if the strategy requires a complete overhaul or adaptive logic.

ADDITIONAL METRICS

CAGR	**-15.57%**
Sortino Ratio	**-0.58**
Turnover	**5.45x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8443.11**

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