LATINOS TRADING

BACKTEST REPORT

Backtest #34322 · YFI/USD · YFI/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.87%	-1.02	0.0%	-21.13%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest on YFI/USD reveals a catastrophic failure with zero winning trades and a -15.87% loss, driven by only three transactions that suggest the momentum logic is fundamentally misaligned with current volatility. A Sharpe ratio of -1.02 and a 21.13% drawdown confirm severe risk inefficiency, while the tiny sample size of three trades renders any statistical inference meaningless. The strategy likely overfit to historical liquidity regimes that no longer exist, causing it to chase false breakouts without adequate filtering. Next, we must expand the dataset to include a multi-year sample across various market regimes before attempting any parameter optimization.

ADDITIONAL METRICS

CAGR	**-15.87%**
Sortino Ratio	**-0.60**
Turnover	**5.48x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8415.19**

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