LATINOS TRADING

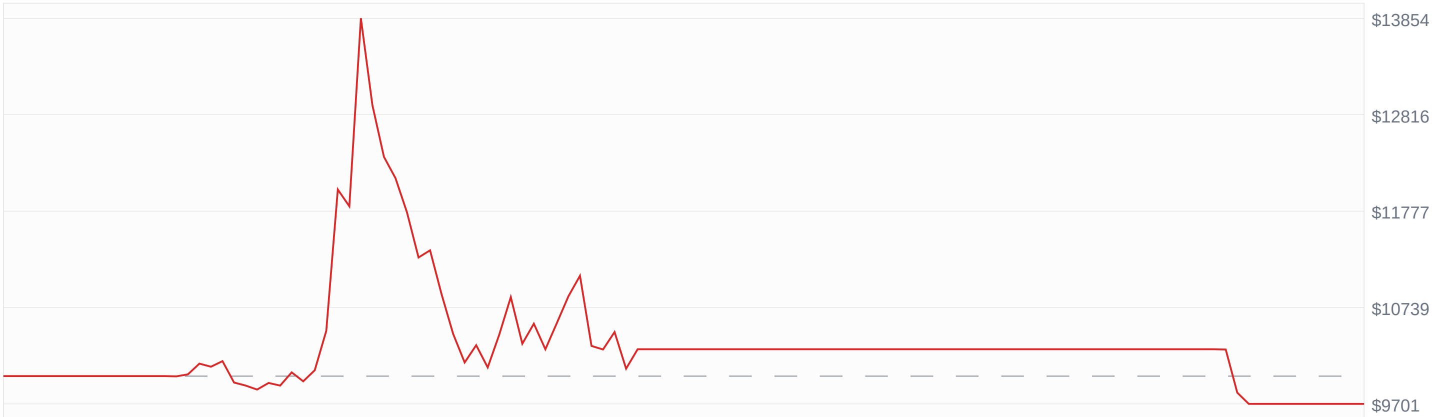
BACKTEST REPORT

Backtest #34613 · FIL/USD · FIL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.99%	0.05	50.0%	-29.98%

EQUITY CURVE

119 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The FIL/USD TS-Momentum backtest reveals a strategy with insufficient statistical validity, evidenced by only two trades and a near-zero Sharpe ratio of 0.05. While the win rate sits at a neutral 50%, the strategy failed to generate alpha, resulting in a 2.99% ROI and a severe 29.98% maximum drawdown that indicates poor risk-adjusted performance. This sample size is too small to confirm any edge, suggesting the observed losses may be noise rather than a systemic flaw in the momentum logic. The primary next step is to extend the backtest window to validate the approach across different market regimes and adjust parameters to filter out low-liquidity periods.

ADDITIONAL METRICS

CAGR	**-4.43%**
Sortino Ratio	**0.04**
Turnover	**6.01x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9700.56**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.