LATINOS TRADING

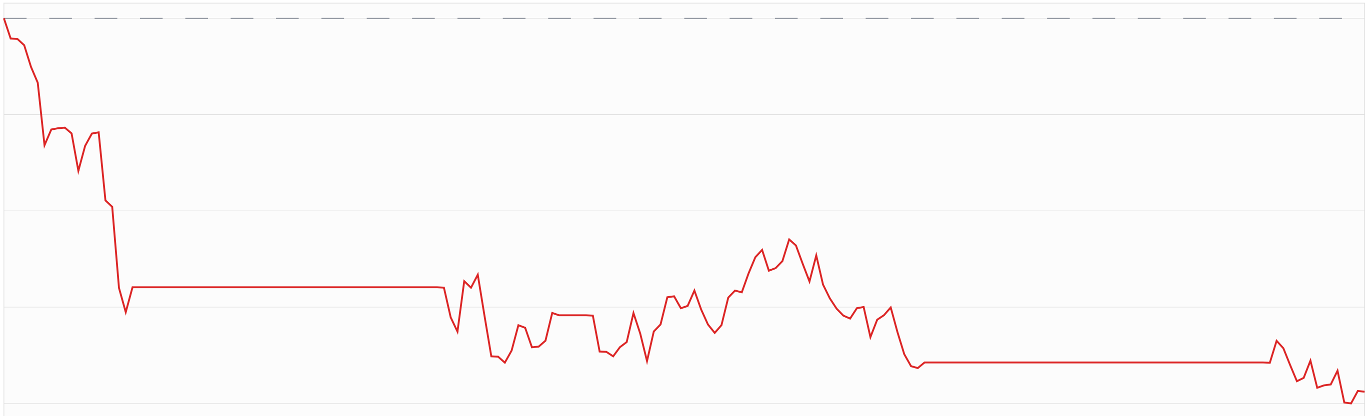
BACKTEST REPORT

Backtest #35394 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

This backtest of the BTC/USD momentum strategy is a definitive failure, registering a -26.21% return and zero winning trades over a sample size of merely five transactions. Such a limited dataset creates a high probability that these results are statistical noise rather than a reliable indicator of strategy inefficiency, rendering any confidence interval meaningless. The catastrophic -1.77 Sharpe ratio and 27% peak drawdown suggest the strategy is currently misaligned with the specific volatility regime of Bitcoin during the test period. Consequently, immediate action must involve either pausing the strategy entirely to prevent further drawdown or rigorously expanding the backtest horizon to gather sufficient data for a robust statistical

ADDITIONAL METRICS

CAGR	-26.21%
Sortino Ratio	-1.13
Turnover	7.99x
Total Trades	5
Initial Capital	$9997.00
Final Capital	$7381.71