LATINOS TRADING

BACKTEST REPORT

Backtest #35395 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This backtest of the ETH/USD TS-Momentum strategy reveals a catastrophic failure with a -32.47% ROI and a negative Sharpe of -1.45, driven by a mere 3 trades and a 37.64% drawdown. The extremely low trade count renders the statistics statistically insignificant, indicating severe overfitting or a parameter regime ill-suited for current volatility. The strategy failed to capitalize on any meaningful trend, resulting in a win rate of only 33.3% that confirms the approach is currently ineffective. We must immediately halt live deployment and re-evaluate the momentum thresholds against a broader lookback period. The next step is a rigorous walk-forward analysis to determine if a robust edge exists outside this single failed simulation.

ADDITIONAL METRICS

CAGR	**-32.47%**
Sortino Ratio	**-0.91**
Turnover	**4.37x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$6755.15**

Generated 2026-08-21T08:04:24Z · latinostrading.com