LATINOS TRADING

BACKTEST REPORT

Backtest #35543 · 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 for the ETH/USD TS-Momentum strategy reveals severe underperformance with a -32.47% ROI and a negative Sharpe ratio of -1.45, indicating the approach generated consistent losses rather than alpha. The extremely low win rate of 33.3% combined with a catastrophic 37.64% maximum drawdown suggests the momentum signals were frequently false positives during the sampled period. With only three total trades executed, the statistical confidence in these results is negligible, meaning the observed drawdown could easily be a sampling artifact rather than a structural flaw. Consequently, the strategy requires immediate parameter re-optimization or a complete pivot to a trend-following logic that avoids whipsaw conditions in volatile crypto

ADDITIONAL METRICS

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

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