LATINOS TRADING

BACKTEST REPORT

Backtest #35617 · SOL/USD · SOL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-45.15%	-2.49	0.0%	-46.26%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The SOL/USD momentum strategy failed catastrophically with zero winning trades and a 46% drawdown, indicating severe overfitting on a tiny sample of four transactions. A Sharpe ratio of -2.49 confirms the approach generated consistent losses rather than risk-adjusted alpha during this period. Given such a low trade count, statistical significance is nonexistent, making any positive signal purely noise. The next step is to widen the backtest window to capture more market cycles and re-evaluate the momentum thresholds against volatility regimes.

ADDITIONAL METRICS

CAGR	**-45.15%**
Sortino Ratio	**-1.51**
Turnover	**5.31x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$5486.48**

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