LATINOS TRADING

BACKTEST REPORT

Backtest #35857 · RENDER/USD · RENDER/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-24.06%	-1.02	0.0%	-36.64%

EQUITY CURVE

116 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The RENDER/USD TS-Momentum strategy failed catastrophically with zero wins and a 36.64% drawdown across only two trades, rendering statistical inference impossible. The negative Sharpe ratio indicates severe underperformance relative to a risk-free rate, suggesting the momentum logic was completely misaligned with current market microstructure. With such a negligible sample size, any conclusion drawn here is speculative rather than empirical and lacks any reliable confidence interval. The algorithm likely triggered on false breakouts or noise rather than genuine trend shifts. The immediate next step is to reduce the trading frequency or introduce stricter volatility filters to prevent capital erosion during choppy markets.

ADDITIONAL METRICS

CAGR	**-34.15%**
Sortino Ratio	**-0.70**
Turnover	**5.24x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$7594.14**

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