LATINOS TRADING

BACKTEST REPORT

Backtest #35880 · WIF/USD · WIF/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.22%	-0.10	0.0%	-20.65%

EQUITY CURVE

116 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The WIF/USD TS-Momentum backtest failed catastrophically with zero winning trades and a 20.65% drawdown from a single execution, rendering statistical confidence impossible due to the insufficient sample size. The strategy captured only downside volatility, likely because the momentum thresholds were misaligned with current market microstructure or the specific volatility regime of WIF. Without additional data points, this result represents a high-variance outlier rather than a systematic edge, and the negative Sharpe ratio confirms a poor risk-adjusted outcome. The critical next step is to expand the simulation window to at least 500 trades or adjust entry filters to exclude low-volume periods before redeploying capital. This

ADDITIONAL METRICS

CAGR	**-6.33%**
Sortino Ratio	**-0.07**
Turnover	**2.97x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$9578.16**

Generated 2026-08-22T22:07:56Z · latinostrading.com