LATINOS TRADING

BACKTEST REPORT

Backtest #36205 · 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, yielding zero wins and a 46% drawdown across only four trades, which statistically precludes any meaningful confidence in the approach. Such severe underperformance and a negative Sharpe ratio of -2.49 indicate the auto-logic likely entered positions during a prolonged downtrend without adequate trend filters. Given the minuscule sample size, these results are more likely a result of regime mismatch than a flaw in the core momentum signal itself. We must run a new backtest incorporating a 20-period SMA crossover filter and a minimum volatility threshold to prevent entries in sideways or bearish markets. This adjustment will test whether the strategy can survive different market

ADDITIONAL METRICS

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