LATINOS TRADING

BACKTEST REPORT

Backtest #36494 · BTC/USD · TS-Momentum Crypto (24/7)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The TS-Momentum strategy failed catastrophically on BTC/USD with a zero percent win rate and a -26.21% ROI, indicating the momentum signals were consistently wrong during this sample. A negative Sharpe ratio of -1.77 and a 27% maximum drawdown confirm that the strategy added risk without any reward. With only five trades executed, the statistical confidence is too low to draw firm conclusions about the strategy's long-term viability. The primary failure appears to be the lack of a filter to avoid trading during high-volatility periods or strong trends against the momentum direction. A necessary next step is to backtest this logic on a larger dataset with a trailing stop-loss to assess whether the losses were due to poor timing or structural flaws in

ADDITIONAL METRICS

CAGR	**-26.21%**
Sortino Ratio	**-1.13**
Turnover	**7.99x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$7381.71**

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