LATINOS TRADING

BACKTEST REPORT

Backtest #36996 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

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 BTC/USD momentum strategy generated zero winning trades and a 27% maximum drawdown, indicating a severe failure to capture upside during the test period. A negative Sharpe ratio of -1.77 confirms that the strategy's returns were dominated by risk-adjusted losses rather than alpha generation. With only five trades executed, the statistical sample is too small to validate any long-term viability for the 24/7 approach. We must reject the current momentum logic and pivot to analyzing mean-reversion signals or tightening entry filters before reallocating capital.

ADDITIONAL METRICS

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