LATINOS TRADING

BACKTEST REPORT

Backtest #37005 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This ETH/USD momentum backtest reveals a severely overfitted strategy with only three trades, rendering the -32.47% ROI and -1.45 Sharpe ratio statistically meaningless rather than indicative of genuine alpha failure. The catastrophic 37.64% drawdown and 33.3% win rate suggest the entry logic likely captured a minor dip into a sustained bearish trend, exposing a critical flaw in trend confirmation filters. With such a low sample size, the results lack any predictive confidence and should be treated as noise rather than a definitive performance metric. The immediate next step is to increase the lookback period for momentum thresholds and implement a strict volatility filter to avoid trading during low-liquidity consolidation phases.

ADDITIONAL METRICS

CAGR	**-32.47%**
Sortino Ratio	**-0.91**
Turnover	**4.37x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$6755.15**