# LATINOS TRADING

## BACKTEST REPORT

Backtest #37303 · YFI/USD · YFI/USD · TS-Momentum Crypto (24/7) (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -15.87% | -1.02 | 0.0% | -21.13% |

### EQUITY CURVE

202 sessions · starting at $10000.00


### ANALYST NOTE

Hera local LLM

The backtest reveals a complete strategy failure for YFI/USD, recording zero winning trades and a negative Sharpe ratio of -1.02. With only three total trades executed, the statistical sample is insufficient to validate any signal logic or confirm market inefficiencies. The maximum drawdown of 21.13% indicates that the momentum parameters were overly aggressive for the current volatility regime. We must adjust the entry filters to avoid overtrading or implement a stricter volatility regime filter before retesting.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-15.87%** |
| Sortino Ratio | **-0.60** |
| Turnover | **5.48x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$8415.19** |

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