LATINOS TRADING

BACKTEST REPORT

Backtest #38047 · 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

The ETH/USD TS-Momentum Crypto backtest reveals a statistically insignificant strategy given only three trades, where a 33.3% win rate and -1.45 Sharpe ratio indicate severe underperformance against the baseline. A catastrophic 37.64% maximum drawdown suggests the momentum logic failed to filter volatile periods, resulting in a -32.47% total ROI that erodes capital without sufficient protection. Confidence in these metrics is negligible due to the tiny sample size, meaning the results reflect noise rather than a robust trading edge. The primary failure lies in lack of position sizing controls or volatility adjustments that would have mitigated the loss during the single major adverse event. The next step is to re-run the

ADDITIONAL METRICS

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