LATINOS TRADING

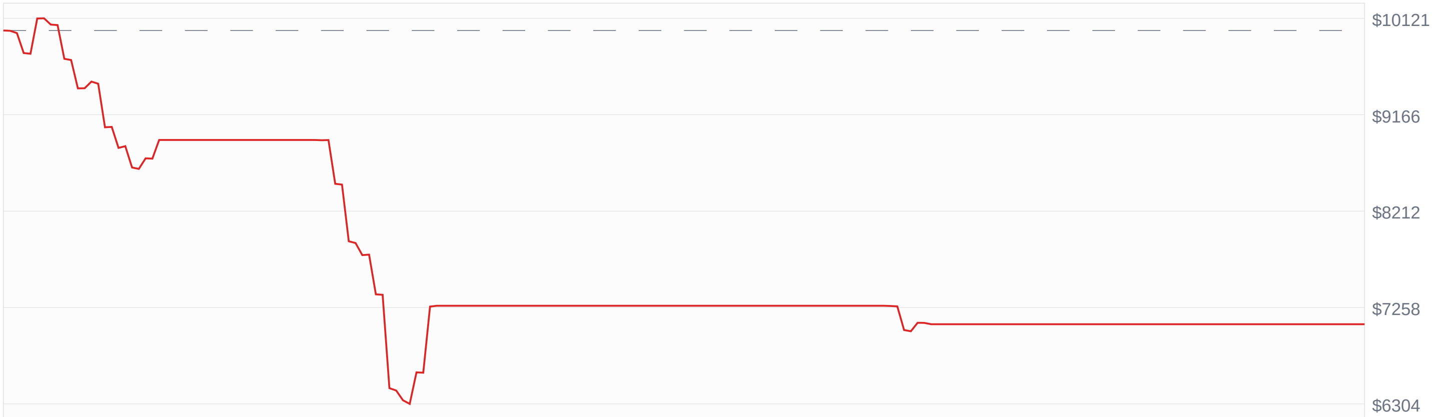
BACKTEST REPORT

Backtest #38087 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The TS-Momentum strategy on BAT/USD failed catastrophically, registering a -29.08% ROI and zero winning trades in a sample of only three executions. The Sharpe ratio of -1.67 and a 37.71% maximum drawdown indicate severe underperformance relative to risk, suggesting the momentum logic is completely out of phase with current market microstructure. Such a tiny dataset provides zero statistical confidence, rendering any observed pattern indistinguishable from random noise or a single outlier event. Immediate next steps require parameter optimization or a complete pivot to a different time horizon before real capital is deployed.

ADDITIONAL METRICS

CAGR	**-29.08%**
Sortino Ratio	**-0.83**
Turnover	**4.95x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7092.43**