LATINOS TRADING

BACKTEST REPORT

Backtest #38102 · WIF/USD · WIF/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.22%	-0.10	0.0%	-20.65%

EQUITY CURVE

116 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest of the WIF/USD TS-Momentum Crypto strategy failed completely, recording a 4.22% loss and zero wins after just one trade. The negative Sharpe ratio of -0.10 and a 20.65% drawdown suggest the momentum logic is currently misaligned with market volatility. With a sample size of only one trade, any statistical inference is unreliable and the results lack confidence. We must expand the test window or adjust entry thresholds to gather sufficient data before deploying live capital.

ADDITIONAL METRICS

CAGR	**-6.33%**
Sortino Ratio	**-0.07**
Turnover	**2.97x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$9578.16**