LATINOS TRADING

BACKTEST REPORT

Backtest #38279 · 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 momentum strategy generated negative returns of 32.47% with a severe drawdown exceeding 37%, indicating a failure to capture the current market regime. With only three trades executed, the statistical sample is insufficient to validate the -1.45 Sharpe ratio or confirm the 33.3% win rate as representative of future performance. The strategy appears overly sensitive to short-term volatility, likely triggering premature exits during extended consolidation phases. Before deploying capital live, the model requires parameter optimization to filter low-volatility periods and reduce transaction costs. The current setup lacks robustness for a 24/7 crypto environment and should remain in simulation until a larger backtest

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.