LATINOS TRADING

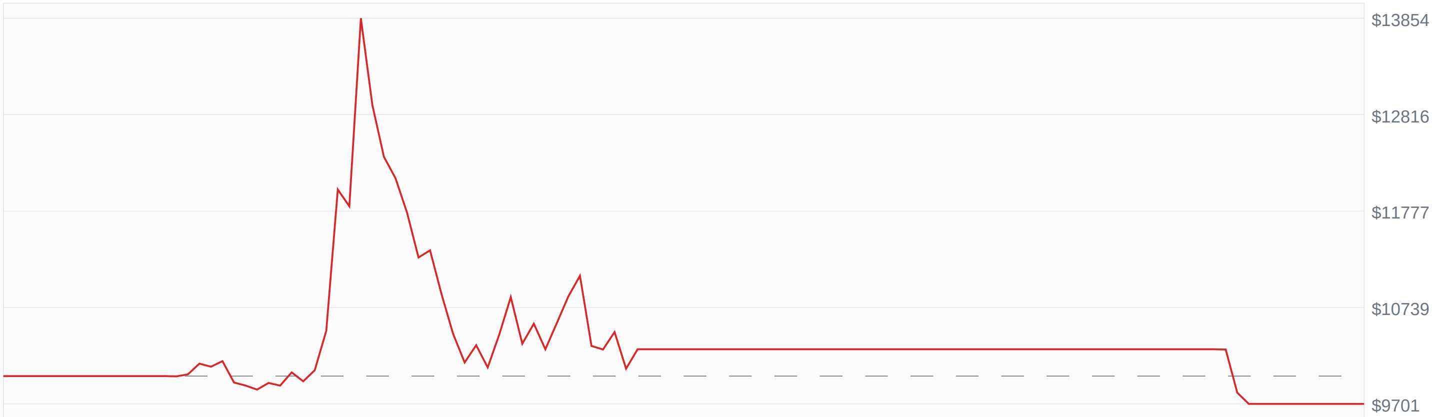
BACKTEST REPORT

Backtest #39234 · FIL/USD · FIL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.99%	0.05	50.0%	-29.98%

EQUITY CURVE

119 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The FIL/USD backtest reveals a fundamentally flawed momentum strategy that generated negligible alpha and suffered a nearly 30% drawdown despite a 50% win rate. With only two executed trades, the statistical sample is insufficient to validate the strategy, rendering the Sharpe ratio of 0.05 meaningless and the -2.99% ROI unrepresentative of future performance. The high drawdown indicates poor risk management, as the strategy failed to preserve capital during minor volatility spikes. We must expand the testing horizon to at least one hundred trades and implement stricter volatility filters to confirm if the underlying momentum signal holds any predictive value.

ADDITIONAL METRICS

CAGR	**-4.43%**
Sortino Ratio	**0.04**
Turnover	**6.01x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9700.56**