LATINOS TRADING

BACKTEST REPORT

Backtest #39397 · SOL/USD · SOL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-45.15%	-2.49	0.0%	-46.26%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This backtest reveals a catastrophic failure where the TS-Momentum strategy generated zero wins and a 46.26% drawdown on only four trades, rendering any statistical significance impossible. The negative Sharpe ratio of 2.49 confirms that losses were consistently larger than gains, suggesting the momentum logic was fundamentally misaligned with SOL/USD volatility. With such a tiny sample size, the -45.15% ROI is likely noise rather than a true indicator of strategy inefficiency. The next step is to pause auto-execution and run a manual walk-forward analysis with tighter filters to identify if the strategy requires a different timeframe or asset class.

ADDITIONAL METRICS

CAGR	**-45.15%**
Sortino Ratio	**-1.51**
Turnover	**5.31x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$5486.48**

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