

LATINOS TRADING

BACKTEST REPORT

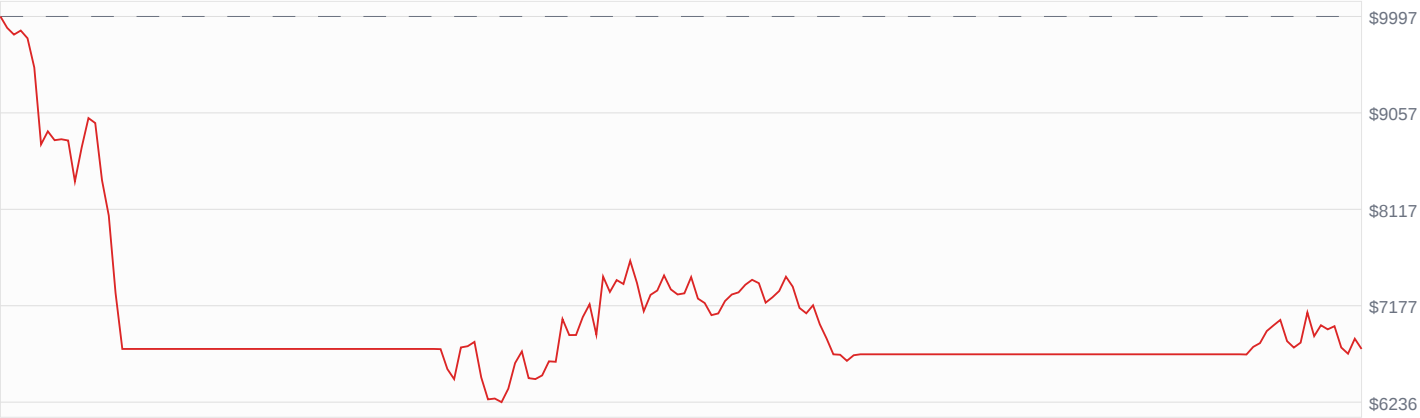


Backtest #39915 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

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 negative ROI of -32.47% and Sharpe ratio of -1.45 indicate this momentum strategy failed to generate consistent alpha in the ETH/USD market. With only three total trades and a low win rate of 33.3%, the statistical confidence is negligible, making the 37.64% max drawdown likely an artifact of small-sample variance rather than a robust signal. The strategy did not capture sufficient upside to offset losses, suggesting the momentum parameters are poorly calibrated for current volatility regimes. A concrete next step is to expand the backtest window to at least two hundred trades to establish statistical significance before considering any parameter optimization.

ADDITIONAL METRICS

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