# LATINOS TRADING

## BACKTEST REPORT

Backtest #44132 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -26.21% | -1.77 | 0.0% | -27.00% |

## EQUITY CURVE

202 sessions · starting at $9997.00


## ANALYST NOTE

Hera local LLM

The strategy suffered a total loss of 26.21 percent with a negative Sharpe ratio of 1.77, indicating consistent underperformance rather than isolated bad luck. The zero percent win rate across five trades confirms that the momentum signal failed to capture any profitable exits during the test period. With only five data points, the statistical confidence is negligible, making it impossible to distinguish between structural flaws and random variance. The maximum drawdown of 27 percent suggests poor risk management or entry timing relative to market volatility. The immediate next step is to increase the sample size by extending the backtest period to at least two hundred trades before considering any parameter adjustments.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-26.21%** |
| Sortino Ratio | **-1.13** |
| Turnover | **7.99x** |
| Total Trades | **5** |
| Initial Capital | **$9997.00** |
| Final Capital | **$7381.71** |