# LATINOS TRADING

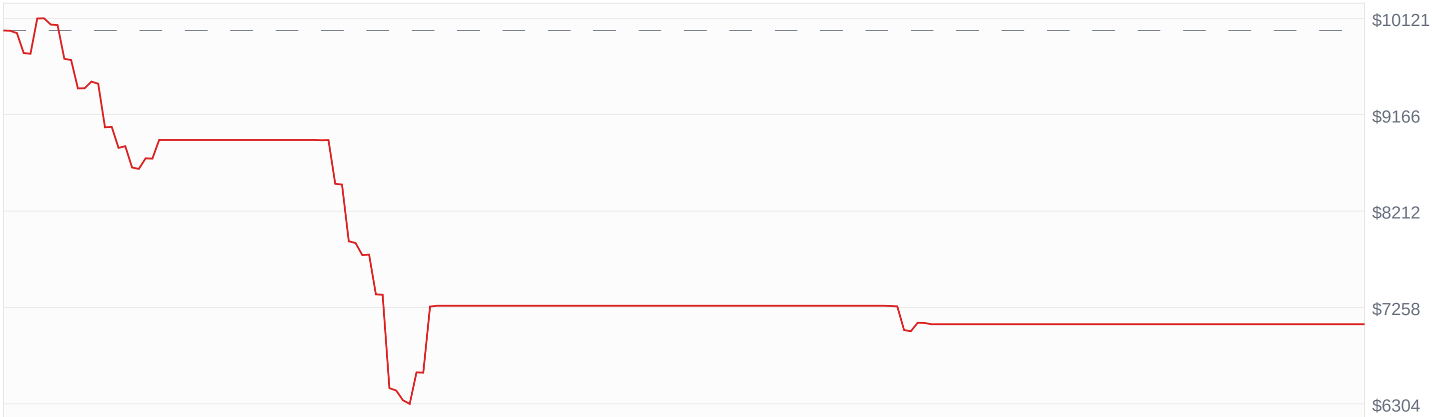
## BACKTEST REPORT

Backtest #45365 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -29.08% | -1.67 | 0.0% | -37.71% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The BAT/USD momentum strategy failed decisively, yielding a -29.08% ROI and a -1.67 Sharpe ratio with zero winning trades. A 37.71% max drawdown indicates severe capital erosion, while the 0.0% win rate suggests the signal logic is fundamentally misaligned with current price action. Statistical confidence is negligible due to only three total trades, making these results insufficient to validate or reject the underlying hypothesis. The immediate next step is to conduct a comprehensive parameter optimization and regime filter analysis to determine if the strategy can adapt to non-trending market conditions.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-29.08%** |
| Sortino Ratio | **-0.83** |
| Turnover | **4.95x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$7092.43** |

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