LATINOS TRADING

BACKTEST REPORT

Backtest #45415 · 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

This backtest fails on every metric, showing a negative ROI of -26.21% and a Sharpe ratio of -1.77, which indicates consistent losses rather than random variance. The zero percent win rate over five trades suggests the entry logic systematically identifies the wrong side of the market, while the 27.00 percent drawdown confirms severe capital erosion. With only five trades, the sample size is statistically insignificant, meaning this result likely reflects a flawed signal rather than a reliable long-term performance estimate. The immediate next step is to disable this strategy entirely and conduct a fundamental review of the momentum indicators to determine why the model failed to capture any positive price action in the BTC/USD pair.

ADDITIONAL METRICS

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

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