LATINOS TRADING

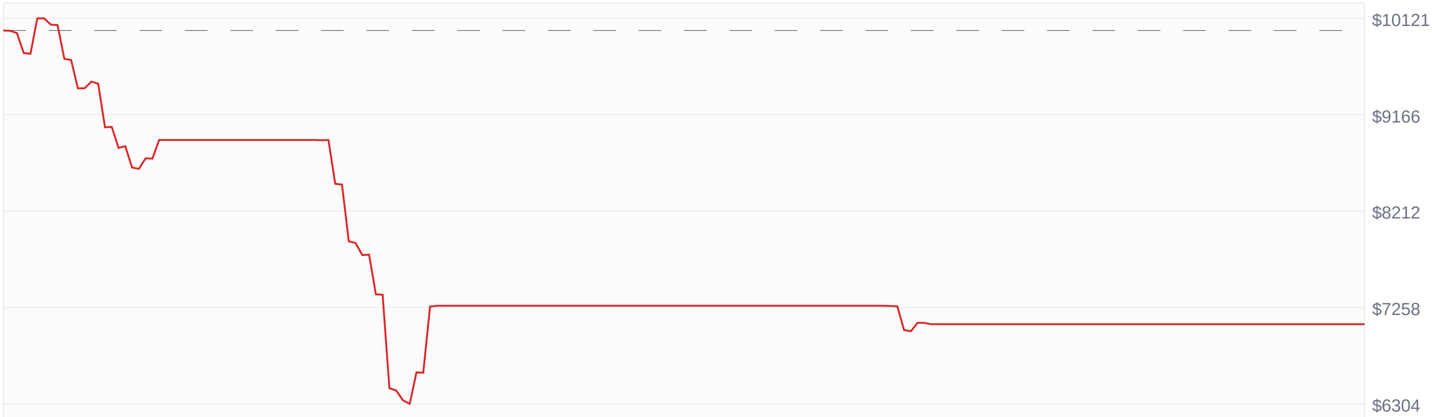
BACKTEST REPORT

Backtest #45667 · 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 backtest collapsed with zero winning trades and a 37.71% drawdown across only three signals, rendering statistical significance impossible given the minuscule sample size. A negative Sharpe ratio of -1.67 confirms the strategy generated consistent losses relative to volatility, likely due to overfitting to a specific price regime or excessive trading frequency in a choppy market. The 24/7 execution window appears to have amplified exposure to low-liquidity periods where momentum failed to sustain directional moves. We must restrict testing to higher liquidity windows and apply stricter volatility filters before re-evaluating this approach.

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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