

LATINOS TRADING

BACKTEST REPORT



Backtest #48680 · XRP/USD · XRP/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.43%	-2.54	0.0%	-31.43%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The TS-Momentum Crypto strategy failed catastrophically on XRP/USD, delivering a -31.43% return with zero winning trades and a Sharpe ratio of -2.54. With only three executed trades, the sample size is statistically insignificant, rendering these metrics unreliable for live deployment. The strategy likely suffered from severe overfitting or executed during a prolonged bear market where momentum signals generated consistent false breakouts. Immediate action requires halting the bot and retraining the logic with stricter volatility filters to prevent total capital erosion before further testing occurs.

ADDITIONAL METRICS

CAGR	-31.43%
Sortino Ratio	-1.33
Turnover	4.81x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6857.24