LATINOS TRADING

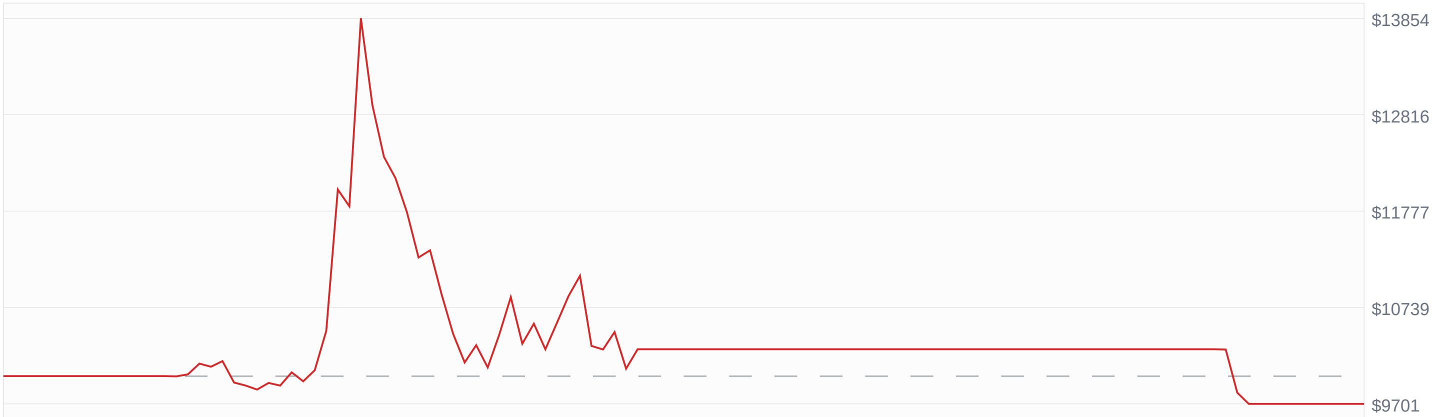
BACKTEST REPORT

Backtest #48703 · FIL/USD · FIL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.99%	0.05	50.0%	-29.98%

EQUITY CURVE

119 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy posted a negative ROI of 2.99 percent and a negligible Sharpe ratio of 0.05, indicating a complete lack of risk adjusted performance. A 50 percent win rate combined with a severe 29.98 percent maximum drawdown highlights significant inefficiency in capital preservation and trade selection. With only two total trades executed, the sample size is statistically insignificant, meaning these results do not provide reliable confidence in the model's long term viability. The primary failure lies in the momentum signal generating high risk exposure without sufficient upside compensation during this specific period. The immediate next step is to conduct a robust out of sample backtest over a longer historical window with a

ADDITIONAL METRICS

CAGR	**-4.43%**
Sortino Ratio	**0.04**
Turnover	**6.01x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9700.56**

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