LATINOS TRADING

BACKTEST REPORT

Backtest #48719 · WIF/USD · WIF/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.22%	-0.10	0.0%	-20.65%

EQUITY CURVE

116 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The WIF/USD TS-Momentum backtest failed catastrophically with a 20.65% drawdown and zero winning trades, rendering the negative Sharpe ratio statistically meaningless due to a single-trade sample. Such a narrow dataset provides no confidence in the strategy's viability, as the loss could stem from execution error rather than flawed logic. The approach likely overfitted to a specific volatility regime without proper stop-loss mechanisms to curb runaway losses. The next step is to run a longer backtest on WIF/USD with tighter risk management parameters or switch to a multi-asset portfolio to validate robustness.

ADDITIONAL METRICS

CAGR	-6.33%
Sortino Ratio	-0.07
Turnover	2.97x
Total Trades	1
Initial Capital	$10000.00
Final Capital	$9578.16

Generated 2026-08-31T17:42:19Z · latinostrading.com