# LATINOS TRADING

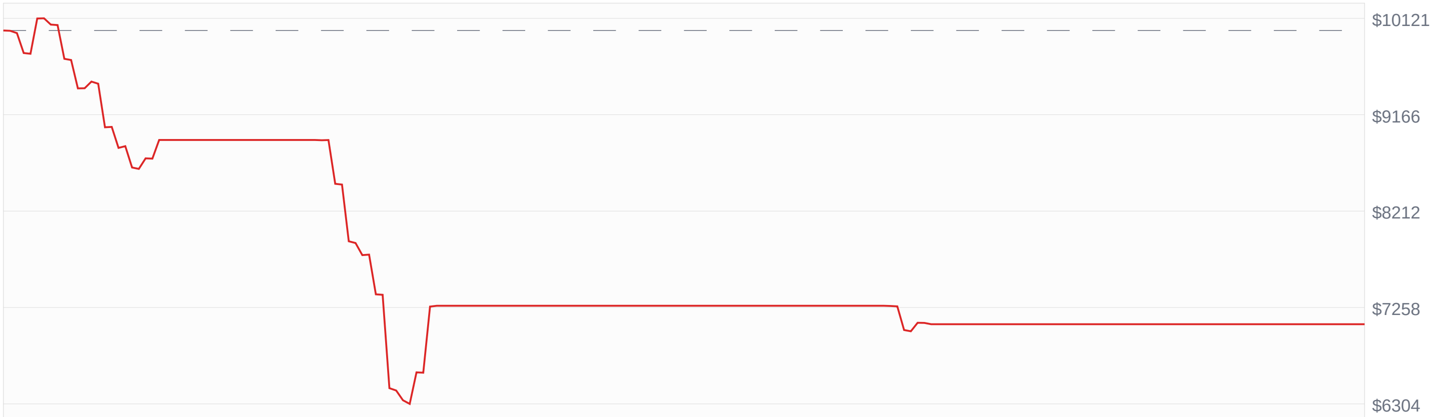
## BACKTEST REPORT

Backtest #49505 · 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 backtest shows a catastrophic failure with zero winning trades and a -29% return, indicating a complete breakdown of the TS-Momentum logic. The extreme drawdown of 37.71% and negative Sharpe ratio of -1.67 suggest the strategy is overfit to noise rather than capturing real market edges. With only three trades, statistical confidence is nonexistent, rendering any performance metrics unreliable for live deployment. We must immediately halt auto-execution and review the signal generator parameters to understand why momentum signals failed so decisively. The next step is to run a sensitivity analysis on entry thresholds before considering any future allocation.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-29.08%** |
| Sortino Ratio | **-0.83** |
| Turnover | **4.95x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$7092.43** |