LATINOS TRADING

BACKTEST REPORT

Backtest #5014 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This backtest reveals a severely flawed momentum strategy that failed to generate alpha, resulting in a forty-two percent capital erosion. The negative Sharpe ratio and thirty-seven percent drawdown confirm high volatility without adequate risk-adjusted returns. With only three total trades, the thirty-three percent win rate lacks statistical significance and may be random noise rather than a valid signal. The sample size is too small to trust any momentum parameters, making the results unreliable for live deployment. Immediate next steps require expanding the data window to hundreds of trades before re-evaluating the entry logic.

ADDITIONAL METRICS

CAGR	-32.47%
Sortino Ratio	-0.91
Turnover	4.37x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$6755.15