LATINOS TRADING

BACKTEST REPORT

Backtest #51238 · SOL/USD · SOL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-45.15%	**-2.49**	**0.0%**	**-46.26%**

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The SOL/USD TS-Momentum Crypto strategy failed catastrophically, yielding zero winning trades and a severe 46.26% drawdown across only four executed positions. Such a tiny sample size renders statistical significance impossible, meaning the negative Sharpe ratio of -2.49 reflects a specific market regime rather than a systemic flaw in the logic. The strategy likely suffered from overfitting to historical volatility or entering during a prolonged bear market where momentum signals are consistently false. Before redeploying capital, you must expand the backtest window to at least two years to validate robustness against different market cycles. The immediate next step is to integrate a trend filter, such as a 200-day moving average, to

ADDITIONAL METRICS

CAGR	**-45.15%**
Sortino Ratio	**-1.51**
Turnover	**5.31x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$5486.48**