LATINOS TRADING

BACKTEST REPORT

Backtest #52041 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This backtest reveals a catastrophic failure where zero winning trades and a -26.21% loss indicate the momentum logic completely failed to filter false breakouts. With only five trades, the Sharpe ratio of -1.77 lacks statistical significance, meaning the result could easily be noise rather than a flawed strategy. The 27% maximum drawdown suggests excessive volatility exposure without adequate stop-loss mechanisms, draining capital before any trend confirmation occurred. A prudent next step is to implement a strict volatility filter, such as requiring ATR expansion, before entering any position to avoid low-probability setups.

ADDITIONAL METRICS

CAGR	**-26.21%**
Sortino Ratio	**-1.13**
Turnover	**7.99x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$7381.71**

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