LATINOS TRADING

BACKTEST REPORT

Backtest #52090 · 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

The ETH/USD TS-Momentum backtest failed due to an extreme lack of statistical significance, with only three trades generating a -32.47% ROI and a -1.45 Sharpe ratio. The strategy suffered a severe 37.64% maximum drawdown while maintaining a dismal 33.3% win rate, indicating that the momentum logic was ill-suited for the current volatility regime. Such a small sample size renders any performance metrics unreliable and precludes drawing valid conclusions about the strategy's long-term viability. The negative Sharpe ratio confirms that risk-adjusted returns were deeply unattractive during this simulation period. The immediate next step is to adjust the entry filters or extend the lookback period to generate a larger dataset before re-evaluating

ADDITIONAL METRICS

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