LATINOS TRADING

BACKTEST REPORT

Backtest #56754 · YFI/USD · YFI/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.87%	-1.02	0.0%	-21.13%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest shows the TS-Momentum strategy failed to generate profitable signals within the YFI/USD sample, resulting in zero winning trades and a -15.87% drawdown. With only three trades executed, the statistical sample is too small to determine if the negative Sharpe ratio of -1.02 reflects true market inefficiency or mere noise. The total loss of capital suggests the momentum thresholds are misaligned with current volatility regimes, likely triggering premature exits or missing entry windows. I recommend running a fresh backtest with widened stop-loss parameters and a minimum trade filter to validate whether the strategy can sustain any positive expectancy before live deployment.

ADDITIONAL METRICS

CAGR	**-15.87%**
Sortino Ratio	**-0.60**
Turnover	**5.48x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8415.19**

Generated 2026-09-03T14:26:16Z · latinostrading.com