LATINOS TRADING

BACKTEST REPORT

Backtest #39915 · 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 negative ROI of -32.47% and Sharpe ratio of -1.45 indicate this momentum strategy failed to generate consistent alpha in the ETH/USD market. With only three total trades and a low win rate of 33.3%, the statistical confidence is negligible, making the 37.64% max drawdown likely an artifact of small-sample variance rather than a robust signal. The strategy did not capture sufficient upside to offset losses, suggesting the momentum parameters are poorly calibrated for current volatility regimes. A concrete next step is to expand the backtest window to at least two hundred trades to establish statistical significance before considering any parameter optimization.

ADDITIONAL METRICS

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

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