LATINOS TRADING

BACKTEST REPORT

Backtest #40580 · 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

This backtest reveals a catastrophic failure where the TS-Momentum strategy generated a -32.47% return with a negative Sharpe ratio of -1.45, indicating severe risk-adjusted losses. The sample size of only three trades is statistically insufficient to validate any pattern, rendering the 33.3% win rate and -37.64% maximum drawdown meaningless noise rather than strategic failure. Such extreme volatility and low trade frequency suggest the momentum filters were ineffective during this specific ETH/USD regime, likely catching only one leg of a major trend. Before redeploying capital, you must expand the historical simulation window and adjust entry thresholds to confirm whether the strategy can withstand broader market cycles beyond this

ADDITIONAL METRICS

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