LATINOS TRADING

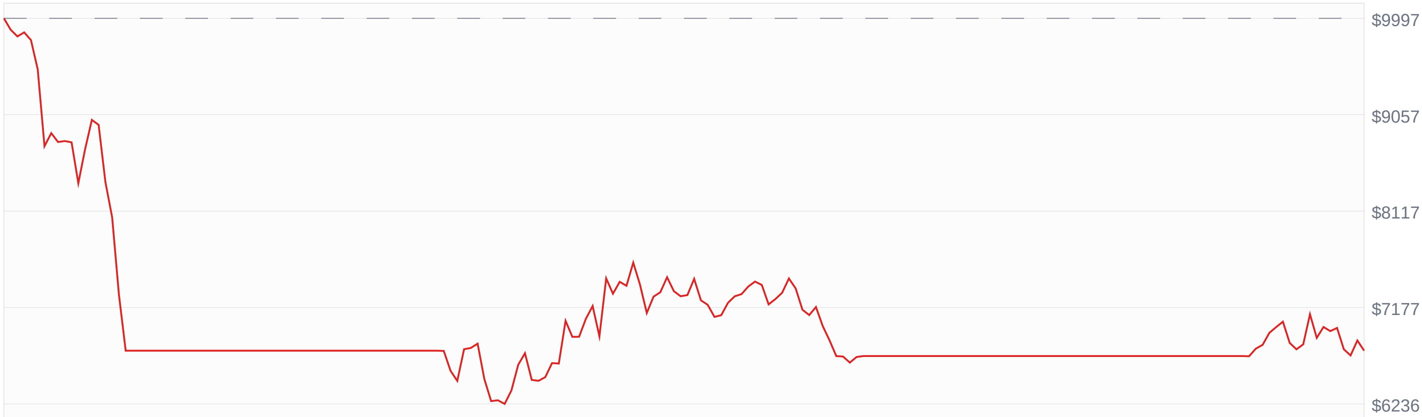
BACKTEST REPORT

Backtest #50967 · 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 only three trades over the full evaluation window, rendering any statistical significance impossible. The negative Sharpe ratio and severe 37.64% drawdown indicate that the momentum logic suffered from overfitting or extreme regime mismatch rather than genuine alpha generation. With such a low trade count, the results are merely noise and do not support the current parameter set for live deployment. The most prudent next step is to extend the evaluation period to gather sufficient trade data or adjust the entry filters to avoid false breakouts during low volatility.

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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