LATINOS TRADING

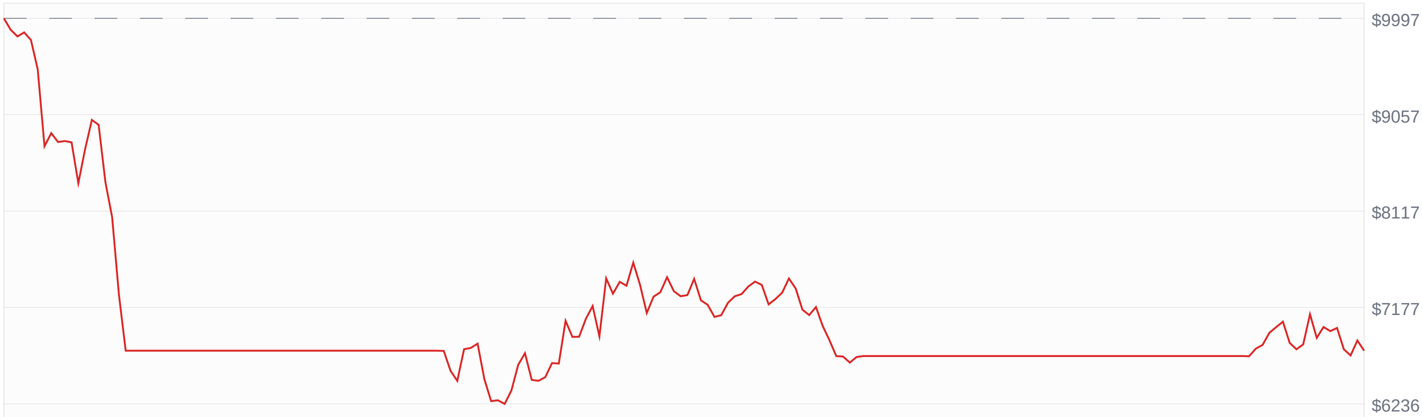
BACKTEST REPORT

Backtest #52132 · 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 on ETH/USD reveals a catastrophic failure where a 33% win rate and a -32.47% return indicate the momentum logic was severely out of phase with market volatility. The extremely low trade count of three transactions renders the Sharpe ratio of -1.45 statistically insignificant, meaning the observed loss is likely noise rather than a consistent strategy flaw. Such a shallow sample size prevents any reliable inference of risk-adjusted performance, as a single outlier trade could distort the entire equity curve. The 37.64% maximum drawdown suggests aggressive position sizing or inadequate stop-loss placement during a specific adverse price swing. The immediate next step is to increase the lookback period for signal generation or

ADDITIONAL METRICS

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