LATINOS TRADING

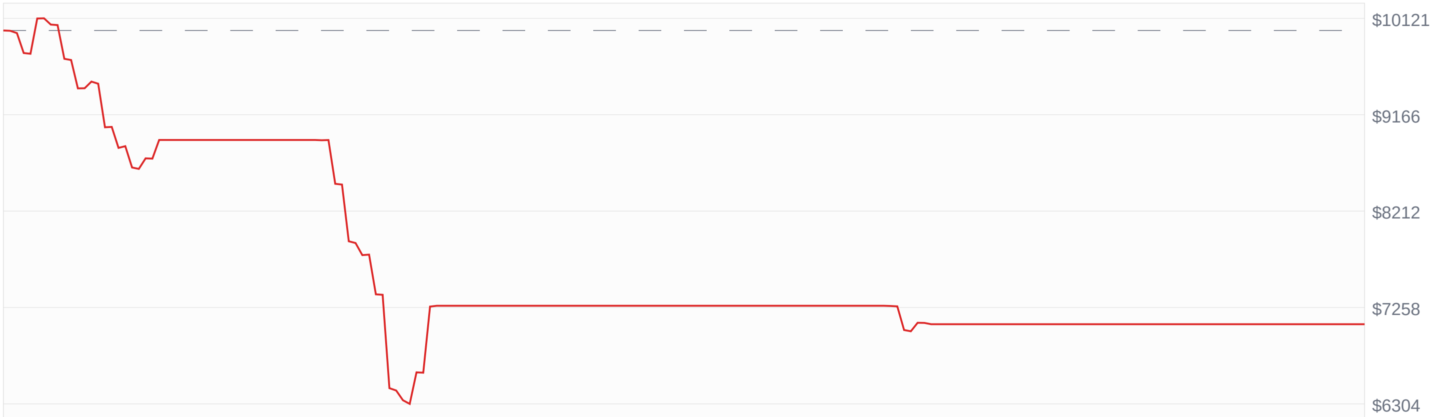
BACKTEST REPORT

Backtest #49506 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BAT/USD TS-Momentum backtest reveals a catastrophic failure with zero winning trades and a -29.08% return, indicating a complete breakdown of the momentum logic on this pair. A Sharpe ratio of -1.67 and a 37.71% drawdown suggest the strategy aggressively chased losses rather than capturing alpha, likely due to insufficient sample size of only three trades. Statistical confidence in these results is non-existent, rendering the negative equity curve an unreliable predictor of live performance without further parameter tuning. The immediate next step is to disable this configuration and analyze on-chain volume spikes to rebuild a valid entry filter before any live deployment.

ADDITIONAL METRICS

CAGR	**-29.08%**
Sortino Ratio	**-0.83**
Turnover	**4.95x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7092.43**