LATINOS TRADING

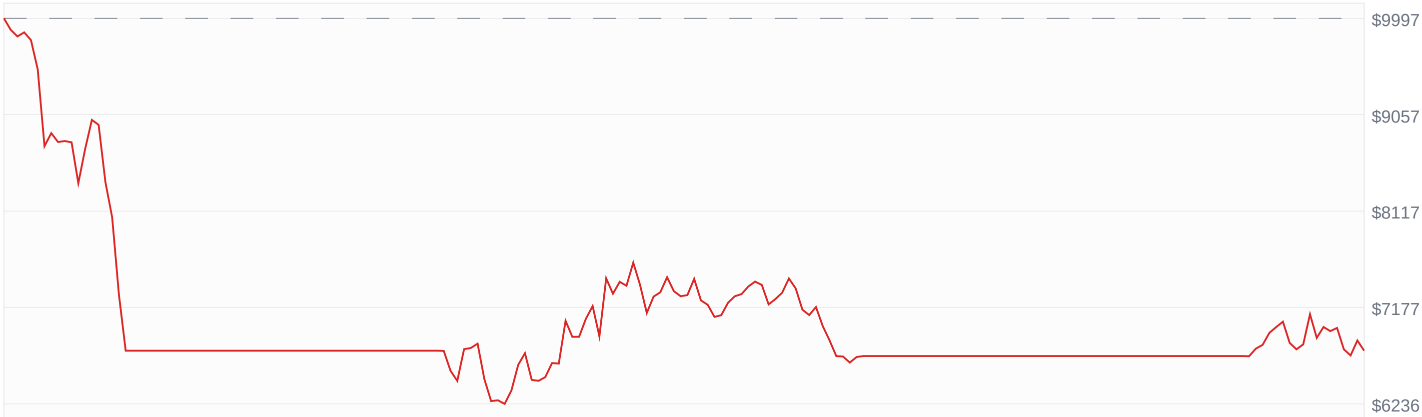
BACKTEST REPORT

Backtest #50445 · 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 ETH/USD TS-Momentum backtest is fundamentally unconvincing, driven by only three trades that produced a catastrophic -32.47% ROI and a Sharpe ratio of -1.45. A win rate of 33.3% combined with a 37.64% maximum drawdown indicates severe overfitting or a complete regime mismatch rather than a flawed execution. Such a small sample size lacks any statistical significance, rendering the observed losses potentially anomalous rather than indicative of persistent underperformance. The strategy failed to navigate the specific volatility regime of this period, likely due to overly aggressive momentum thresholds without proper filtering. The next step is to expand the lookback period for parameter optimization and run a walk-forward analysis on a broader dataset

ADDITIONAL METRICS

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