LATINOS TRADING

BACKTEST REPORT

Backtest #49503 · DOT/USD · DOT/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-47.19%	-2.67	0.0%	-47.19%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The DOT/USD momentum strategy failed catastrophically with zero winning trades and a 47% drawdown across only three transactions, rendering the sample size statistically insignificant. A Sharpe ratio of -2.67 confirms the approach generated negative risk-adjusted returns, suggesting the momentum signals were misaligned with current market volatility or liquidity conditions. The extreme capital erosion indicates the entry logic lacks a robust filter for ranging markets or sudden volatility spikes that caused these three failures. Before deploying live capital, you must expand the backtest window to gather sufficient trade data for statistical validation. Re-evaluating the signal generation logic against DOT's recent price

ADDITIONAL METRICS

CAGR	-47.19%
Sortino Ratio	-1.48
Turnover	4.06x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$5280.91