LATINOS TRADING

BACKTEST REPORT

Backtest #50125 · 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 backtest reveals a catastrophic failure with a zero percent win rate and a drawdown matching the total loss of 47.19 percent. With only three trades executed, the statistical power is insufficient to draw robust conclusions about strategy viability. The negative Sharpe ratio of 2.67 indicates severe underperformance relative to risk, suggesting the momentum logic failed entirely in this DOT/USD interval. Given the tiny sample size, any optimization based on these results would be pure speculation rather than data-driven refinement. The immediate next step is to reject this parameter set and retest with a longer time horizon or different volatility filters to gather a statistically significant sample.

ADDITIONAL METRICS

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