LATINOS TRADING

BACKTEST REPORT

Backtest #56616 · 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 TS-Momentum Crypto backtest on DOT/USD failed catastrophically with zero winning trades and a -47.19% drawdown, rendering the strategy statistically invalid given only three historical transactions. The negative Sharpe ratio of -2.67 confirms severe underperformance against a risk-free benchmark, indicating the momentum logic generated pure drawdowns rather than alpha. Such a tiny sample size precludes any meaningful inference about the strategy's robustness or capacity to survive future market regimes. We must immediately halt deployment until the signal logic is refined to avoid further capital erosion. The next step is to re-run the simulation with stricter entry filters to force a higher minimum trade count before live execution.

ADDITIONAL METRICS

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

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