LATINOS TRADING

BACKTEST REPORT

Backtest #36675 · POL/USD · POL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-16.46%	-2.02	0.0%	-23.89%

EQUITY CURVE

116 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The POL/USD momentum strategy failed catastrophically with a zero percent win rate and negative Sharpe ratio over only two trades, indicating statistically insignificant results rather than a robust flaw. A maximum drawdown of 23.89% suggests severe risk exposure likely stemming from a lack of volatility filters or stop-loss mechanisms in a single asset pair. Given the extremely low trade count, any performance metrics are unreliable and require significantly more data points before drawing definitive conclusions about the strategy's viability. The next step is to expand the backtest horizon to at least one full market cycle and add hard stop-loss logic to prevent total capital erosion.

ADDITIONAL METRICS

CAGR	**-23.90%**
Sortino Ratio	**-1.13**
Turnover	**5.58x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$8356.03**