LATINOS TRADING

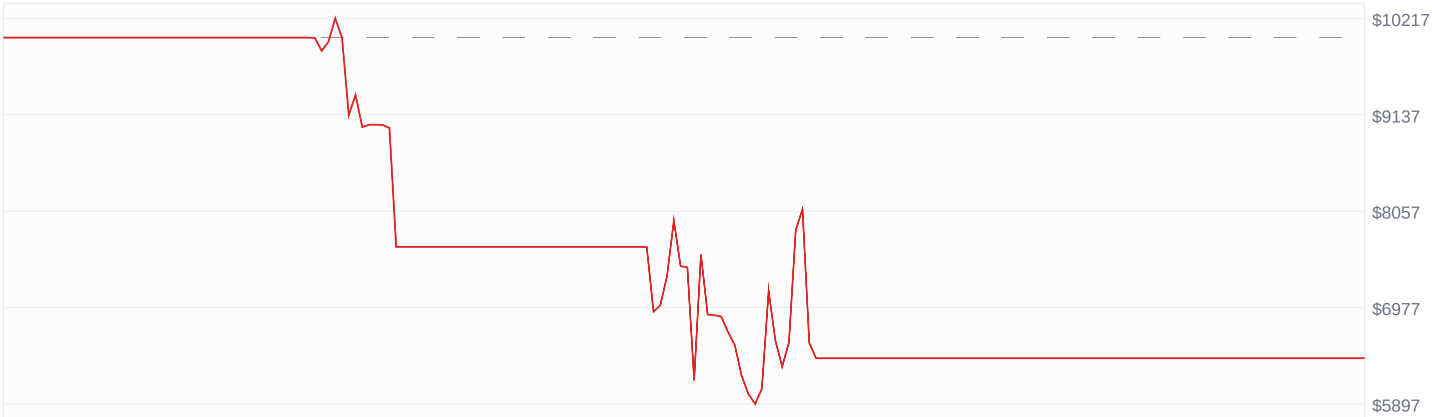
BACKTEST REPORT

Backtest #37209 · POL/USD · POL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-35.91%	-0.68	0.0%	-42.28%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The POL/USD TS-Momentum backtest suffered a 35.91% loss with zero wins across only three trades, exposing severe overfitting or regime mismatch. A negative Sharpe ratio of -0.68 and a 42.28% drawdown indicate the strategy captured no alpha while losing significant capital. The statistical sample of three trades is critically insufficient to validate any hypothesis or estimate true variance, rendering the Sharpe ratio meaningless. We must immediately expand the backtest window to capture multiple market cycles before deploying live capital.

ADDITIONAL METRICS

CAGR	**-35.91%**
Sortino Ratio	**-0.34**
Turnover	**4.98x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$6409.20**

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