LATINOS TRADING

BACKTEST REPORT

Backtest #52124 · POL/USD · POL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.04%	-1.45	0.0%	-33.56%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The POL/USD TS-Momentum backtest failed decisively with a -26% ROI and zero winning trades, indicating a complete breakdown of the entry logic on this specific dataset. A negative Sharpe of -1.45 and a 33% drawdown suggest the strategy systematically entered during adverse trend conditions rather than riding momentum. With only three trades executed, the statistical sample is too small to confirm a regime shift, yet the directional bias is clearly destructive. The optimal next step is to backtest the same logic against Bitcoin or Ethereum to determine if the failure is asset-specific or a fundamental flaw in the momentum parameters.

ADDITIONAL METRICS

CAGR	**-26.04%**
Sortino Ratio	**-0.94**
Turnover	**5.14x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7398.15**