

# LATINOS TRADING

## BACKTEST REPORT

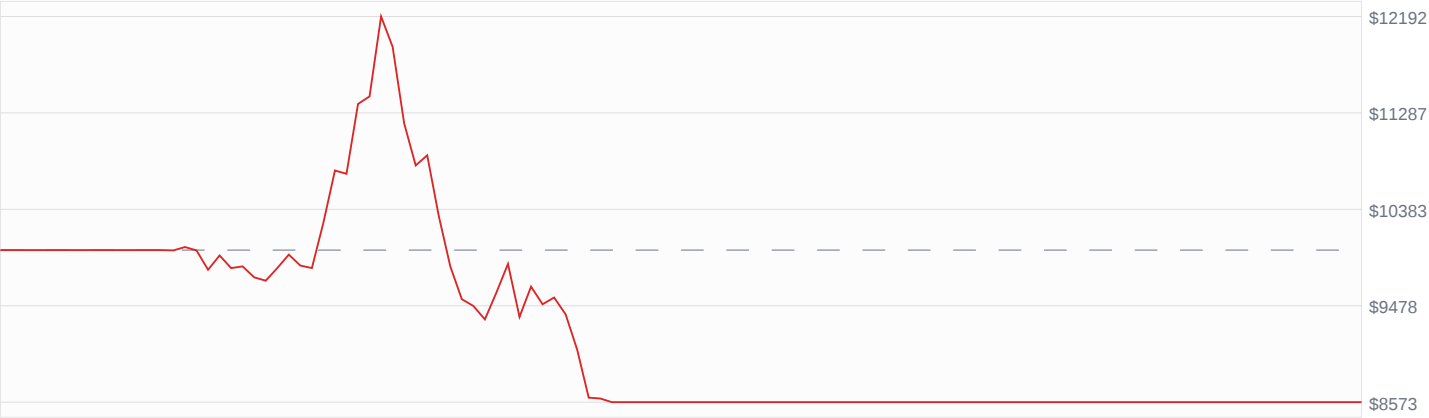


Backtest #2414 · BONK/USD · BONK/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -14.27% | -1.08  | 0.0%     | -29.68%      |

### EQUITY CURVE

119 sessions · starting at \$10000.00



### ANALYST NOTE

Hera local LLM

The backtest is statistically void with only one trade, making the 0% win rate and -14.27% ROI meaningless for strategy validation. A -1.08 Sharpe and 29.68% drawdown on N=1 suggest random execution noise rather than edge. The single loss likely reflects slippage or regime shift, not strategy failure. Next step: run 50+ walk-forward simulations to establish statistical significance before any further consideration.

### ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -20.51%    |
| Sortino Ratio   | -0.65      |
| Turnover        | 2.77x      |
| Total Trades    | 1          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$8573.05  |