

LATINOS TRADING

BACKTEST REPORT

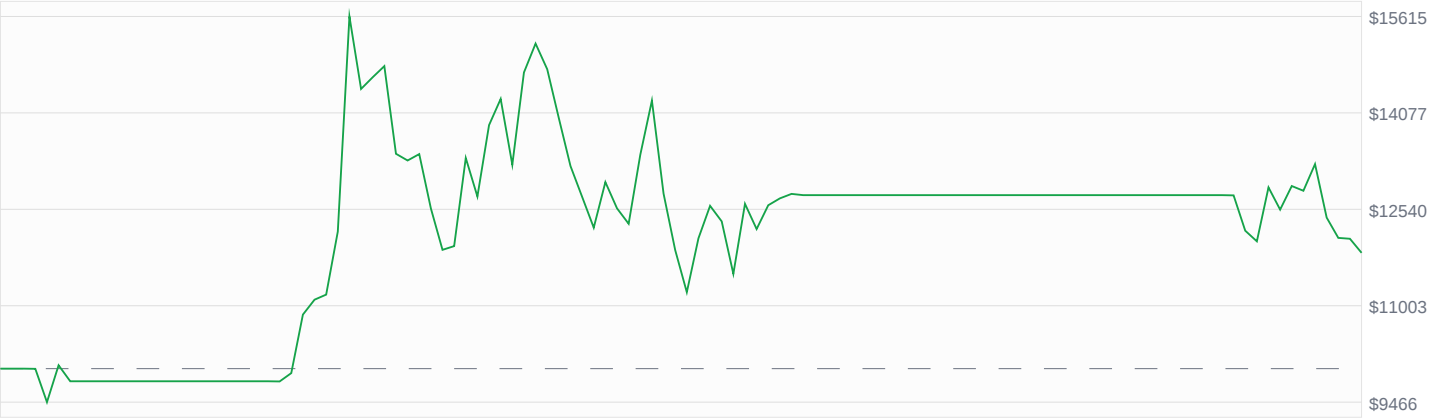


Backtest #27121 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.43%	0.84	33.3%	-28.15%

EQUITY CURVE

118 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +18.43% return masks a 28.15% drawdown and a 33.3% win rate across only 3 trades, rendering the 0.84 Sharpe statistically meaningless. Three observations cannot establish edge, and the huge per-trade variance suggests the strategy is gambling, not alpha. I recommend expanding the backtest window to at least 500 trades before trusting any signal.

ADDITIONAL METRICS

CAGR	28.88%
Sortino Ratio	0.83
Turnover	10.05x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11846.44