

LATINOS TRADING

BACKTEST REPORT



Backtest #29554 · 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 strategy yielded a -14.27% ROI with a -29.68% drawdown, revealing extreme fragility in a volatile altcoin environment. A 0.0% win rate across only one trade indicates zero statistical confidence, rendering the Sharpe ratio of -1.08 meaningless for risk assessment. This sample size is too small to distinguish between bad luck and a broken logic, making any signal generation unreliable. Immediate next step is to expand the backtest window to capture more market cycles and validate the momentum logic before deploying capital.

ADDITIONAL METRICS

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