LATINOS TRADING

BACKTEST REPORT

Backtest #48718 · 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 ONDO/USD TS-Momentum backtest shows an 18.43% return with a weak 0.84 Sharpe ratio, driven by only three trades which renders the 33.3% win rate statistically insignificant. A severe 28.15% maximum drawdown indicates extreme volatility exposure, suggesting the strategy fails to filter false breakouts during high-impact news events. With such a low trade count, the result is likely an overfit artifact rather than a robust edge, making any performance metric unreliable for live deployment. The next step is to expand the dataset to at least 50 trades and tighten entry filters to reduce drawdown before considering any capital allocation.

ADDITIONAL METRICS

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

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