LATINOS TRADING

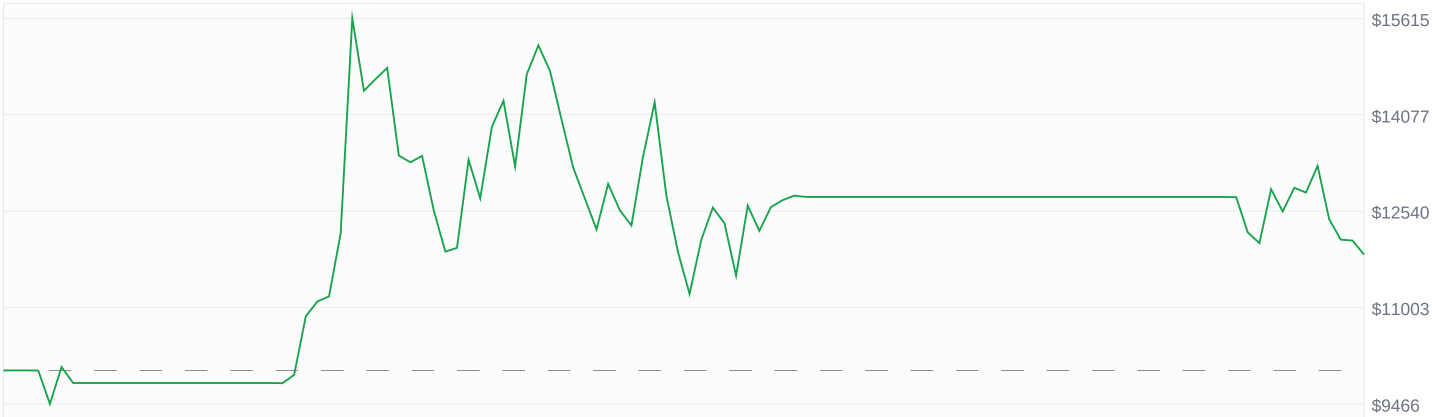
BACKTEST REPORT

Backtest #56197 · 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 strategy generated an 18.43% ROI but relies on only three trades, rendering the 33.3% win rate and 0.84 Sharpe ratio statistically insignificant and prone to overfitting. The 28.15% maximum drawdown indicates excessive volatility exposure, likely due to the 24/7 auto-execution logic triggering on low-liquidity noise rather than genuine momentum shifts. Without a larger sample size, confidence in these metrics is negligible, and the high drawdown suggests the entry criteria are too sensitive. The immediate next step is to backtest a refined version incorporating volume confirmation or RSI filters to validate that profits stem from trend quality rather than random variance.

ADDITIONAL METRICS

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

Generated 2026-09-03T03:29:41Z · latinostrading.com