LATINOS TRADING

BACKTEST REPORT

Backtest #56609 · 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 reveals a catastrophic failure where zero winning trades and a 29.68% drawdown indicate the momentum logic failed immediately on BONK/USD data. With only one trade executed, the statistical sample is too small to draw any robust conclusions regarding the strategy's viability or risk-adjusted returns. The negative Sharpe ratio of -1.08 confirms that the losses significantly outweighed any potential gains, rendering the approach unprofitable under these specific conditions. We must validate whether the initial entry signal was a genuine breakdown or an anomaly before deploying capital again. The next step is to re-run the simulation with adjusted entry filters or on a different asset class to ensure the strategy isn't overfitted to

ADDITIONAL METRICS

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

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