LATINOS TRADING

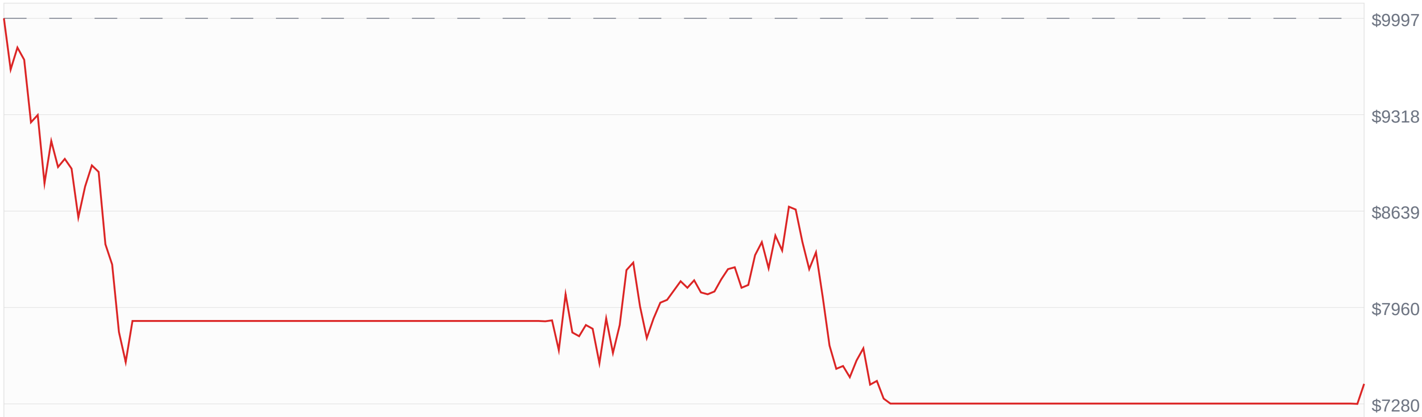
BACKTEST REPORT

Backtest #35407 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-25.81%	-1.45	33.3%	-27.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The SHIB/USD TS-Momentum backtest exhibits severe underperformance with a -25.81% ROI and a negative Sharpe ratio of -1.45, driven by a catastrophic 27.20% maximum drawdown across only three trades. The 33.3% win rate suggests the momentum logic failed to capture the asset's low liquidity and high volatility regime, resulting in statistically insignificant conclusions due to the extremely small sample size. We cannot validate the strategy's robustness without expanding the dataset to address potential overfitting on a single market cycle. The immediate next step is to re-run the simulation with reduced position sizing and tighter stop-loss thresholds to mitigate tail risk.

ADDITIONAL METRICS

CAGR	**-25.81%**
Sortino Ratio	**-0.78**
Turnover	**4.77x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$7421.44**

Generated 2026-08-21T08:02:14Z · latinostrading.com