LATINOS TRADING

BACKTEST REPORT

Backtest #35881 · SUSHI/USD · SUSHI/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-40.97%	-1.99	0.0%	-44.36%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The SUSHI/USD TS-Momentum Crypto backtest failed catastrophically, generating zero winning trades and a 44.36% maximum drawdown with only two transactions recorded. A Sharpe ratio of -1.99 and a -40.97% ROI indicate severe strategy misalignment with the current volatility regime rather than mere bad luck. Such a small sample size renders statistical inference meaningless, as the results cannot support any valid confidence intervals for future performance. The core issue likely stems from overfitting to a specific momentum regime that does not exist in the current market structure. The immediate next step is to retrain the signal generator on a broader dataset and enforce stricter volatility filters before re-running the simulation.

ADDITIONAL METRICS

CAGR	**-40.97%**
Sortino Ratio	**-1.02**
Turnover	**3.00x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$5902.92**

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