LATINOS TRADING

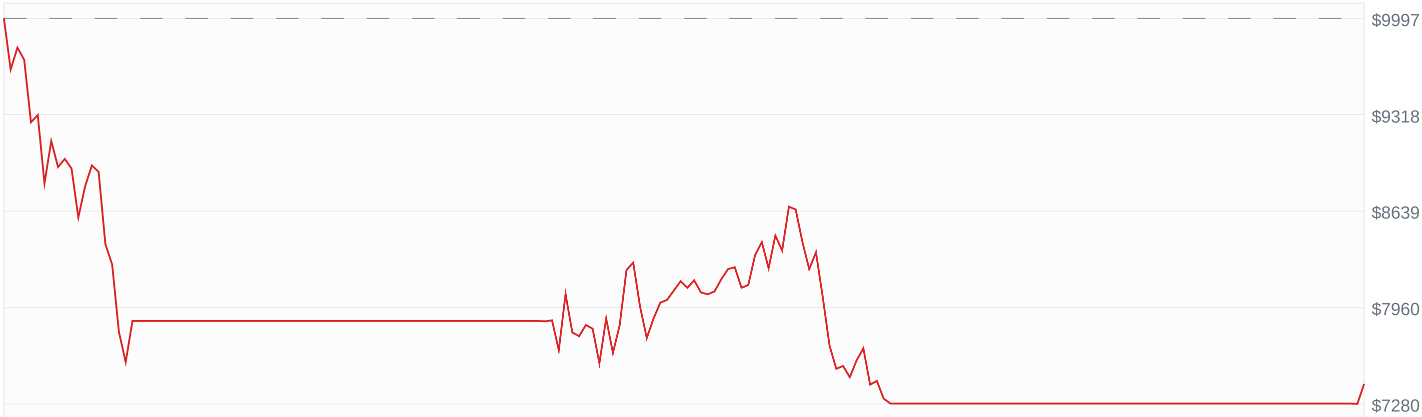
BACKTEST REPORT

Backtest #35891 · 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 backtest reveals severe underperformance with a -25.81% ROI and a negative Sharpe ratio of -1.45, indicating a strategy that lost money per unit of risk taken. With only three trades executed, the statistical confidence in these metrics is extremely low, making the 33.3% win rate and 27.20% drawdown statistically insignificant rather than indicative of a flawed logic. The single concrete next step is to increase the lookback period for momentum calculations to filter out SHIB's volatile noise before re-running the simulation on a larger sample set. This adjustment aims to reduce false signals that disproportionately impacted the final capital of $7,421.44. Until the sample size expands, the current results cannot be

ADDITIONAL METRICS

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

Generated 2026-08-22T23:02:50Z · latinostrading.com