LATINOS TRADING

BACKTEST REPORT

Backtest #37297 · 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 momentum strategy failed catastrophically, generating zero wins and a -40.97% return on a sample of only two trades, which provides no statistical confidence in its viability. A maximum drawdown of 44.36% and a negative Sharpe ratio of -1.99 indicate severe undercapitalization and a complete inability to capture upside or filter out adverse volatility. Given the extreme scarcity of data points, any conclusion about trend-following efficacy is purely speculative and statistically insignificant. We must restrict testing to a lower timeframe or add volatility filters to generate a sufficient sample size before deploying live capital. The current parameters clearly do not survive SUSHI's specific volatility regime.

ADDITIONAL METRICS

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