LATINOS TRADING

BACKTEST REPORT

Backtest #38103 · 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 backtest failed catastrophically with zero winning trades and a 44.36% drawdown, rendering the -40.97% ROI statistically insignificant due to only two trades. A negative Sharpe ratio of -1.99 confirms the strategy generated consistent underperformance relative to the risk-free rate rather than capturing genuine alpha. The extreme volatility of the token likely caused the momentum signals to trigger during a sharp downturn without adequate stop-loss protection. Given the tiny sample size, no meaningful conclusion can be drawn about the strategy's long-term viability on this pair. The next step is to retest the logic on a broader set of altcoins or adjust entry filters to avoid low-liquidity regimes.

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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