LATINOS TRADING

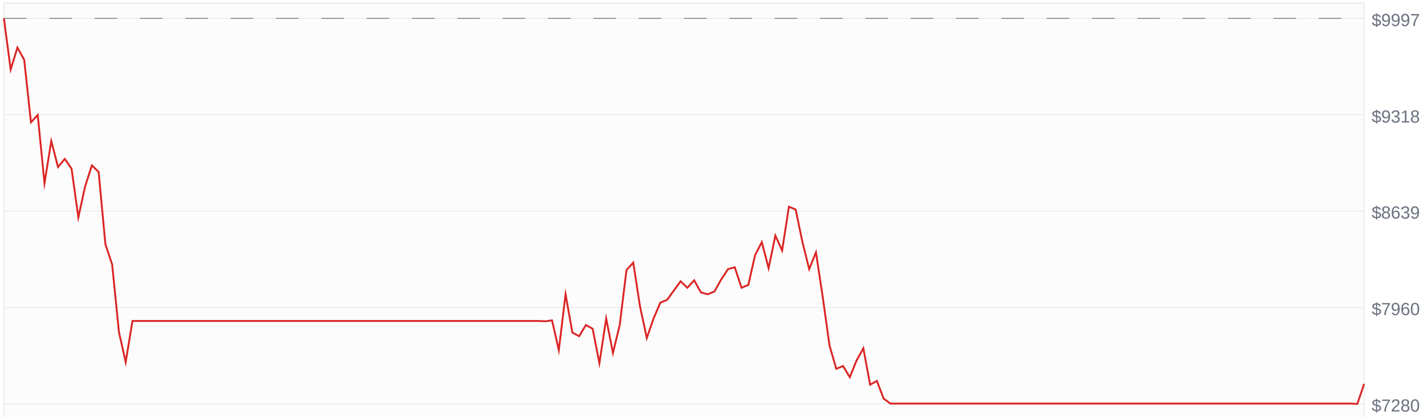
BACKTEST REPORT

Backtest #40999 · 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 negative Sharpe ratio and 33.3% win rate confirm the strategy lacks edge in SHIB/USD. A 27.2% max drawdown against a 25.81% ROI loss indicates poor risk-adjusted performance. With only three trades, the sample size is statistically insignificant for any meaningful confidence. The momentum signal likely triggered during high-volatility chop, eroding capital rapidly. Next, extend the backtest to at least 100 trades and add a volatility filter to reduce noise.

ADDITIONAL METRICS

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

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