# LATINOS TRADING

## BACKTEST REPORT

Backtest #48024 · 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 TS-Momentum backtest demonstrates severe inefficiency with a -25.81% ROI and a negative Sharpe ratio of -1.45, indicating the strategy consistently underperforms a cash benchmark. A win rate of 33.3% combined with a maximum drawdown of 27.20% across only three trades suggests that the momentum signals are generating high-frequency losses during sideways market conditions. Such a small sample size prevents statistical validation of the edge, as the results likely reflect random noise rather than a exploitable pattern. The failure to adapt to the specific volatility regime of SHIB implies the momentum thresholds are misaligned with current market microstructure. The immediate next step is to expand the lookback period for

## ADDITIONAL METRICS

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