LATINOS TRADING

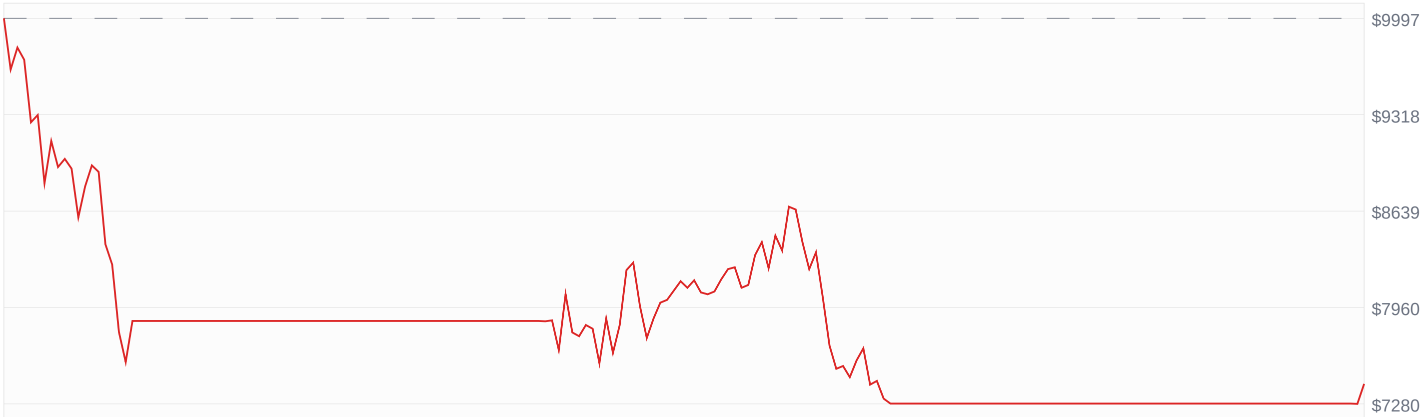
BACKTEST REPORT

Backtest #50858 · 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 momentum backtest shows a severe underperformance with a -25.81% loss, driven by a statistically insignificant sample of only three trades and a 33.3% win rate. A negative Sharpe ratio of -1.45 and a maximum drawdown of 27.20% indicate that the strategy fails to capture the asset's volatility while exposing capital to disproportionate risk. Given the tiny trade count, these metrics lack robust statistical confidence and likely reflect overfitting rather than genuine market inefficiency. The approach is currently unviable for institutional deployment until the logic adapts to SHIB's specific market microstructure. The immediate next step is to discard the current parameters and retest with a longer time frame or a fundamentally different

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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