LATINOS TRADING

BACKTEST REPORT

Backtest #47950 · 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% drawdown, driven by only two executed transactions that cannot support reliable statistical inference. A Sharpe ratio of -1.99 confirms a severe underperformance against the risk-free rate, indicating the momentum logic is currently misaligned with market microstructure. With such a low trade count, the negative ROI lacks confidence, suggesting the results are likely noise rather than a definitive strategy flaw. We must expand the sample size by testing across multiple market cycles before drawing firm conclusions about this specific parameter set. The immediate next step is to re-run the simulation with tightened volatility filters to reduce

ADDITIONAL METRICS

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

Generated 2026-09-01T13:20:55Z · latinostrading.com