LATINOS TRADING

BACKTEST REPORT

Backtest #36660 · UNI/USD · UNI/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.93%	-0.83	25.0%	-37.56%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The UNI/USD backtest reveals a deeply unprofitable regime where a 25% win rate and 37.56% drawdown indicate severe regime mismatch rather than execution failure. With only four trades, the Sharpe ratio of -0.83 lacks statistical confidence, making the -22.93% ROI a high-variance outlier rather than a reliable trend. The strategy clearly failed to filter out volatility expansion, as the low trade count suggests either extreme slippage or overly tight entry triggers. Next, we must increase the sample size by widening the lookback period or adjusting volatility filters before deploying live capital. This approach ensures we distinguish between genuine alpha decay and noise inherent in small-sample testing.

ADDITIONAL METRICS

CAGR	-22.93%
Sortino Ratio	-0.54
Turnover	6.45x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$7709.69

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