LATINOS TRADING

BACKTEST REPORT

Backtest #41164 · UNI/USD · UNI/USD · TS-Momentum Crypto (24/7) (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 TS-Momentum backtest reveals severe inefficiency with a -22.93% ROI and a meager 25% win rate across only four trades. A negative Sharpe ratio of -0.83 confirms the strategy loses money per unit of risk, while a 37.56% drawdown indicates extreme volatility exposure relative to the sample size. Such a low trade count renders the statistical confidence negligible, preventing any meaningful assessment of the signal logic. The primary failure likely stems from overfitting to noise rather than capturing genuine trend momentum in a ranging market. The immediate next step is to increase the lookback period and filter out low-volume sessions to validate if the signal persists under broader conditions.

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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