LATINOS TRADING

BACKTEST REPORT

Backtest #52894 · 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

This backtest of the UNI/USD momentum strategy reveals a severe failure, characterized by a -22.93% ROI and a catastrophic 37.56% maximum drawdown driven by only four trades. The statistical sample size is critically insufficient to validate the approach, resulting in a negative Sharpe ratio of -0.83 and a 25% win rate that indicates a high probability of loss. With such low trade volume, the observed drawdown likely represents random noise rather than a structural flaw in the logic, but the financial outcome is unacceptable for any live deployment. The concrete next step is to run a longer backtest over multiple market cycles to determine if the strategy can sustain profitability outside of this specific bearish window.

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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