LATINOS TRADING

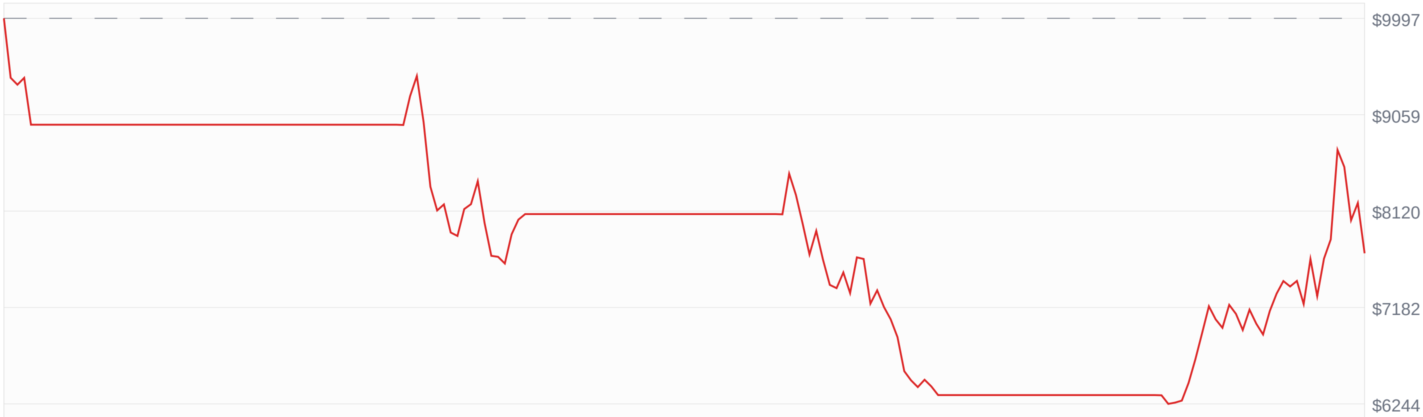
BACKTEST REPORT

Backtest #57537 · 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 TS-Momentum backtest on UNI/USD shows severe underperformance with a -22.93% ROI and a 37.56% max drawdown, driven by a mere 25% win rate across only four executed trades. A Sharpe ratio of -0.83 confirms the strategy generated negative risk-adjusted returns, suggesting the momentum logic fails to capture the asset's volatility regime effectively during this sample period. The extremely low trade count renders these statistics statistically insignificant and highly prone to variance, so no confident inference about long-term viability can be drawn yet. We must expand the sample by increasing the backtest lookback period or tightening entry filters to filter out low-probability setups before redeploying capital.

ADDITIONAL METRICS

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