LATINOS TRADING

BACKTEST REPORT

Backtest #41162 · 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 strategy produced a negative ROI of -22.93% with a Sharpe ratio of -0.83, indicating consistent losses rather than random variance. A win rate of 25.0% alongside a max drawdown of 37.56% suggests the entry logic is capturing significant downside risk without adequate protective stops. Statistical confidence is virtually nonexistent with only four total trades, making it impossible to distinguish skill from pure luck in this sample. The primary failure is the lack of positive expectancy, where the magnitude of losses far exceeds the gains from the few winning positions. The immediate next step is to re-evaluate the momentum threshold parameters and implement a stricter risk-per-trade cap before considering any further capital

ADDITIONAL METRICS

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