LATINOS TRADING

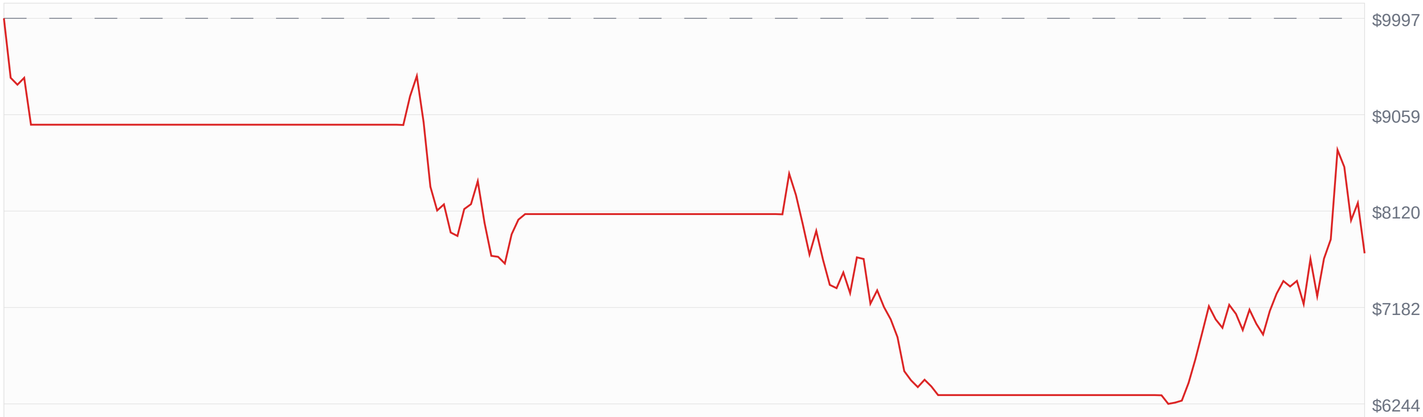
BACKTEST REPORT

Backtest #49498 · 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 on UNI/USD reveals a severely flawed momentum strategy, evidenced by a -22.93% ROI and a Sharpe ratio of -0.83 over a negligible sample of only four trades. The 25% win rate coupled with a catastrophic 37.56% maximum drawdown indicates the algorithm failed to capture market structure or filter noise effectively. Such limited data points render any statistical confidence meaningless, as the results likely reflect execution errors rather than genuine market inefficiency. The most critical next step is to increase the backtest duration to cover multiple market cycles and validate if this underperformance is an anomaly or a structural defect in the logic. Until the strategy demonstrates robustness across a larger dataset, no real

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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