LATINOS TRADING

BACKTEST REPORT

Backtest #41166 · 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 momentum strategy failed decisively, posting a negative 22.93% return with a Sharpe ratio of -0.83. With only four trades and a 25% win rate, the sample size is statistically insufficient to establish any meaningful confidence in the model's edge. The severe 37.56% maximum drawdown highlights poor risk controls during adverse price action. Consequently, the strategy lacks the robustness required for live deployment. The immediate next step is to expand the historical dataset to at least a hundred trades to determine if the momentum signals possess any genuine predictive power.

ADDITIONAL METRICS

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

Generated 2026-09-01T21:06:33Z · latinostrading.com