LATINOS TRADING

BACKTEST REPORT

Backtest #47664 · 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 failed catastrophically with a 22.93% drawdown and only a 25% win rate across four trades, indicating severe overfitting or regime mismatch. Such a small sample size provides zero statistical confidence in any performance metrics, rendering the negative Sharpe ratio of -0.83 meaningless for live deployment. The extreme volatility and frequent false signals suggest momentum thresholds are too tight for this specific asset class in current market conditions. Immediate action requires backtesting on a significantly longer historical dataset to validate parameters before considering any live execution.

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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