LATINOS TRADING

BACKTEST REPORT

Backtest #50120 · 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 generated a -22.93% ROI with a Sharpe ratio of -0.83, indicating severe underperformance relative to the risk-free rate. Only 25% of the 4 executed trades were profitable, while the maximum drawdown of 37.56% suggests the approach lacks effective downside protection during volatility spikes. With such a low trade count, statistical significance is absent, rendering the results unrepresentative of long-term viability rather than a pure strategy failure. The aggressive entry criteria likely triggered premature exits during sideways market conditions common in the UNI ecosystem. A concrete next step is to implement a volatility filter to reduce trade frequency and preserve capital during low-liquidity periods.

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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