LATINOS TRADING

BACKTEST REPORT

Backtest #46648 · AVAX/USD · AVAX/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.90%	-1.70	25.0%	-36.32%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The AVAX/USD momentum strategy demonstrated severe inefficiency, generating a -31.90% return with a 36.32% drawdown due to a 25% win rate across only four trades. Such a sparse sample size renders the Sharpe ratio of -1.70 statistically insignificant and precludes any reliable inference of future performance. The strategy failed to capture the asset's volatility regime, likely suffering from excessive false signals during high-impact events. Given the lack of statistical confidence, immediate parameter optimization or strategy abandonment is required before redeploying capital.

ADDITIONAL METRICS

CAGR	**-31.90%**
Sortino Ratio	**-1.01**
Turnover	**5.94x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6810.17**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.