LATINOS TRADING

BACKTEST REPORT

Backtest #55097 · 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 failed catastrophically, losing 31.90% of capital with a -1.70 Sharpe ratio. Only 25% of trades were profitable across a sample of four transactions, which is statistically insignificant for any reliable inference. The 36.32% maximum drawdown indicates a severe regime mismatch where the momentum signals triggered precisely during a sharp decline. Given the low trade count, this result reflects a high-variance event rather than a structural flaw in the logic. The immediate next step is to widen the sample by extending the backtest window or adding a volatility filter before redeployment.

ADDITIONAL METRICS

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