LATINOS TRADING

BACKTEST REPORT

Backtest #29038 · 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 strategy failed catastrophically with a 31.90% loss and 36.32% drawdown, indicating severe signal misalignment. A 25% win rate across only four trades offers zero statistical confidence, making any conclusions speculative noise rather than alpha. The negative Sharpe ratio of -1.70 confirms the logic generates consistent risk without compensatory returns. The sample size is too small to validate the momentum premise or filter out random walk variance. I recommend expanding the simulation window to capture diverse market regimes and increasing trade volume before further deployment.

ADDITIONAL METRICS

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

Generated 2026-08-14T07:58:06Z · latinostrading.com