# LATINOS TRADING

## BACKTEST REPORT

Backtest #37269 · 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 test suffered from severe overfitting, yielding only four trades with a negative Sharpe of 1.70 and a crippling 36% drawdown. Such a small sample size renders the 25% win rate statistically insignificant and the -31.90% ROI a meaningless artifact of noise rather than a valid strategy edge. The lack of diversification and extreme drawdown indicate the auto parameters failed to capture genuine market structure during this period. We must discard this specific configuration and re-run the backtest with a wider timeframe or tighter filters to validate any potential alpha.

## ADDITIONAL METRICS

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