LATINOS TRADING

BACKTEST REPORT

Backtest #46468 · PAXG/USD · PAXG/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.85%	-0.79	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This backtest on PAXG/USD reveals a strategy with negative alpha, as evidenced by an 8.85% loss and a Sharpe ratio of -0.79. The 33.3% win rate combined with a 19.93% drawdown indicates poor risk management and weak signal quality. Statistical confidence is virtually nonexistent due to the tiny sample size of only three trades, making the results statistically insignificant. The momentum signals likely failed to capture true directional moves in this specific asset pair. The immediate next step is to increase the sample size to at least one hundred trades before drawing any meaningful conclusions about the strategy's viability.

ADDITIONAL METRICS

CAGR	-8.85%
Sortino Ratio	-0.42
Turnover	5.72x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$9114.78

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