LATINOS TRADING

BACKTEST REPORT

Backtest #52889 · 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 backtest reveals a catastrophic failure, with a -31.90% ROI and a max drawdown exceeding 36%. With only four trades, the statistical signal is virtually noise, rendering the Sharpe ratio of -1.70 and 25% win rate meaningless for live deployment. The strategy likely suffered from overfitting to a specific volatility regime that no longer exists in the current market structure. We must immediately halt any deployment logic based on this data and re-evaluate entry filters using a longer historical dataset.

ADDITIONAL METRICS

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

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