LATINOS TRADING

BACKTEST REPORT

Backtest #29847 · 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 -1.70 Sharpe, driven by only four trades yielding a 25% win rate. This sample size is statistically meaningless; the 36.32% max drawdown likely stems from a single catastrophic exit rather than a structural edge. The low frequency prevents any robust evaluation of momentum sustainability in the current AVAX volatility regime. You must drastically increase trade volume through parameter optimization to determine if the logic holds or is simply noise. Next, backtest with a wider lookback window to filter out false breakouts before risking live capital.

ADDITIONAL METRICS

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