LATINOS TRADING

BACKTEST REPORT

Backtest #35739 · 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 TS-Momentum strategy on AVAX/USD failed catastrophically, generating a -31.90% ROI and a max drawdown of -36.32% with only four total trades. The -1.70 Sharpe ratio indicates severe underperformance relative to risk, while a 25% win rate confirms the signal logic was fundamentally flawed for this asset's volatility. With such a small sample size, the results lack statistical confidence, but the magnitude of the loss suggests the momentum thresholds were too aggressive for current market conditions. A concrete next step is to backtest the strategy with tighter stop-losses and reduced position sizing to better preserve capital during high-drawdown regimes.

ADDITIONAL METRICS

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