LATINOS TRADING

BACKTEST REPORT

Backtest #3581 · 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 backtest for AVAX/USD with the TS-Momentum Crypto strategy shows significant underperformance across all key metrics. The -31.90% ROI and -1.70 Sharpe ratio indicate consistent value destruction, while the 25% win rate suggests the momentum signals are frequently reversing against positions before capturing sustained trends. With only 4 total trades, the sample size is too small to establish statistical confidence—this could easily be noise rather than a structural edge failure. The 36.32% max drawdown is particularly concerning relative to the modest trade count, suggesting the strategy's stop-loss or position sizing mechanisms aren't effectively limiting downside in choppy crypto conditions. A concrete next

ADDITIONAL METRICS

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