LATINOS TRADING

BACKTEST REPORT

Backtest #37395 · 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 TS-Momentum backtest is statistically indefensible, with a -31.90% ROI and a -1.70 Sharpe ratio indicating severe negative expectancy. The 25% win rate and 36.32% max drawdown confirm the strategy consistently loses, though the sample size of only four trades is too small to draw broad conclusions about long-term performance. This limited data prevents meaningful statistical confidence in the momentum signal, suggesting the model likely failed to adapt to recent volatility. A concrete next step is to expand the historical data window to at least two hundred trades to establish a reliable baseline before further optimization.

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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