LATINOS TRADING

BACKTEST REPORT

Backtest #38072 · 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 Crypto backtest on AVAX/USD failed decisively, delivering a -31.90% ROI and a negative Sharpe ratio of -1.70. With only four trades recorded, the sample size is insufficient to generate statistical confidence, rendering the 25.0% win rate unreliable. The maximum drawdown of 36.32% indicates severe exposure risk during volatile periods, suggesting the momentum logic lacks necessary filters. One concrete next step is to implement a volatility-based regime filter or reduce trade frequency to avoid overfitting to noise. This strategy requires structural revision before live deployment.

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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