LATINOS TRADING

BACKTEST REPORT

Backtest #39917 · 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 decisively with a negative thirty-one percent ROI and a Sharpe ratio of negative one point seven, indicating poor risk-adjusted performance. A twenty-five percent win rate combined with a thirty-six percent maximum drawdown suggests the momentum signals were consistently misaligned with AVAX price action. Statistical confidence is virtually nonexistent due to the tiny sample of only four trades, making results highly susceptible to random variance. The primary flaw is the lack of effective filters to avoid choppy market conditions. Next, implement volatility-based position sizing and add a trend filter to reduce exposure during low-momentum phases.

ADDITIONAL METRICS

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