LATINOS TRADING

BACKTEST REPORT

Backtest #48670 · 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, losing 31.9% with a win rate of only 25%. Such a low trade count of four renders any statistical significance impossible and suggests severe overfitting to a specific volatility regime. The negative Sharpe ratio of -1.70 and a 36.32% drawdown confirm that momentum signals were misaligned with actual price action during this period. A concrete next step is to increase the minimum trade count threshold or apply stricter volatility filters before re-running the simulation.

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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