LATINOS TRADING

BACKTEST REPORT

Backtest #51251 · 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, delivering a -31.90% ROI with a mere 25% win rate across just four trades. A Sharpe ratio of -1.70 and a maximum drawdown of 36.32% indicate severe underperformance relative to risk, likely exacerbated by the high volatility of Avalanche during the test period. The sample size is statistically insignificant for drawing robust conclusions, rendering the results an outlier rather than a definitive signal of strategy failure. We must expand the backtest window to capture more market regimes before deploying any live capital or tweaking parameters. Immediate action should focus on increasing trade frequency to validate whether the underlying momentum logic holds under normal volatility

ADDITIONAL METRICS

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