LATINOS TRADING

BACKTEST REPORT

Backtest #51252 · 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 suffered catastrophic failure, losing 31.90% of capital with a 36.32% drawdown across only four trades. A 25% win rate and negative Sharpe ratio of -1.70 indicate the model is systematically missing downside protection rather than capturing alpha. Such a small sample size renders these statistics statistically insignificant and suggests the results are driven by noise rather than a robust edge. The strategy's 24/7 operation likely exposed it to unnecessary volatility without adequate filtering for low-liquidity periods. We must discard this configuration and re-engineer the entry logic to prioritize capital preservation before pursuing higher frequency trades.

ADDITIONAL METRICS

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