LATINOS TRADING

BACKTEST REPORT

Backtest #55098 · 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, posting a -31.90% return with a 25% win rate and a severe 36.32% drawdown. The negative Sharpe ratio of -1.70 confirms the approach generates consistent losses rather than risk-adjusted alpha. Such extreme volatility and a mere four trades render the sample size statistically insignificant for drawing robust conclusions about the strategy's long-term viability. The bot likely overfitted to recent price noise and lacked necessary filters for AVAX's specific volatility regime. We must pause deployment and redesign the entry logic to incorporate stricter volatility filters before retesting.

ADDITIONAL METRICS

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