LATINOS TRADING

BACKTEST REPORT

Backtest #35397 · 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

This AVAX/USD backtest reveals a severely underperforming strategy with a -31.90% ROI and a negative Sharpe ratio of -1.70, indicating a statistically insignificant sample of only four trades. The 25% win rate and catastrophic 36.32% maximum drawdown suggest the momentum logic failed to capture the asset's volatility structure during this specific period. Given the extremely low trade count, any positive outcome would likely be a statistical fluke rather than evidence of robustness. The primary failure point appears to be the lack of a robust filter to prevent entries during high-volatility dips. A concrete next step is to re-run the simulation on a wider date range or introduce a volatility break filter to validate if the strategy can

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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