LATINOS TRADING

BACKTEST REPORT

Backtest #48667 · 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 AVAX/USD momentum backtest reveals a catastrophic failure with a -31.90% ROI and a negative Sharpe of -1.70, driven by a mere 25% win rate across only four trades. Such a small sample size renders any statistical inference unreliable, as the results could easily be noise rather than a systematic flaw. The strategy failed to capture the asset's volatility, suffering a maximum drawdown of 36.32% that erased capital before any recovery. Future iterations must incorporate volatility filters or wider stop-loss thresholds to prevent single-leg losses from dominating the equity curve.

ADDITIONAL METRICS

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