LATINOS TRADING

BACKTEST REPORT

Backtest #56816 · 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 TS-Momentum test failed catastrophically with a -31.9% loss and a Sharpe of -1.7, indicating severe underperformance against the risk-free rate. Only four trades occurred, rendering the 25% win rate statistically insignificant and the results highly volatile due to the tiny sample size. Such extreme drawdowns suggest the momentum logic is misaligned with current AVAX price action or market volatility regimes. I must exclude this parameter set from live deployment until a longer backtest or adjusted entry filters validate its robustness. The next step is to run a comparative backtest on a 100-trading-day window to isolate whether the failure stems from strategy logic or insufficient data.

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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