LATINOS TRADING

BACKTEST REPORT

Backtest #44128 · 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 backtest reveals a catastrophic failure where a 25% win rate and -1.70 Sharpe ratio indicate the momentum strategy is fundamentally misaligned with current AVAX volatility. With only four trades executed, the statistical sample is too small to confirm persistent underperformance or identify specific entry flaws. The severe 36.32% drawdown suggests excessive risk exposure or failure to filter out adverse price regimes. We must immediately reduce position sizing and introduce tighter volatility filters before re-evaluating the auto-deployment logic.

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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