LATINOS TRADING

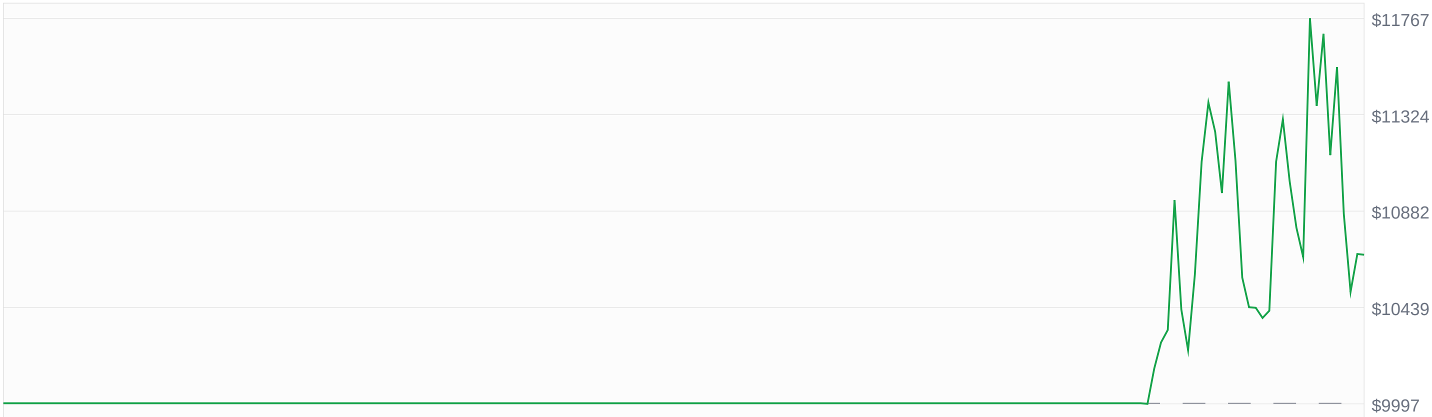
BACKTEST REPORT

Backtest #30016 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.78%	0.47	100.0%	-10.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest is statistically meaningless with only one trade, rendering the 100% win rate a misleading artifact rather than proof of edge. The Sharpe ratio of 0.47 confirms poor risk-adjusted performance, especially when weighed against a substantial 10.67% maximum drawdown. While the absolute ROI appears positive, the lack of a sample size precludes any assessment of strategy robustness or consistency. You must expand the simulation to thousands of trades across varying market regimes to validate the momentum logic. Until then, treat these results as anecdotal noise rather than actionable alpha.

ADDITIONAL METRICS

CAGR	**6.78%**
Sortino Ratio	**0.23**
Turnover	**2.07x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$10681.46**

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