

LATINOS TRADING

BACKTEST REPORT

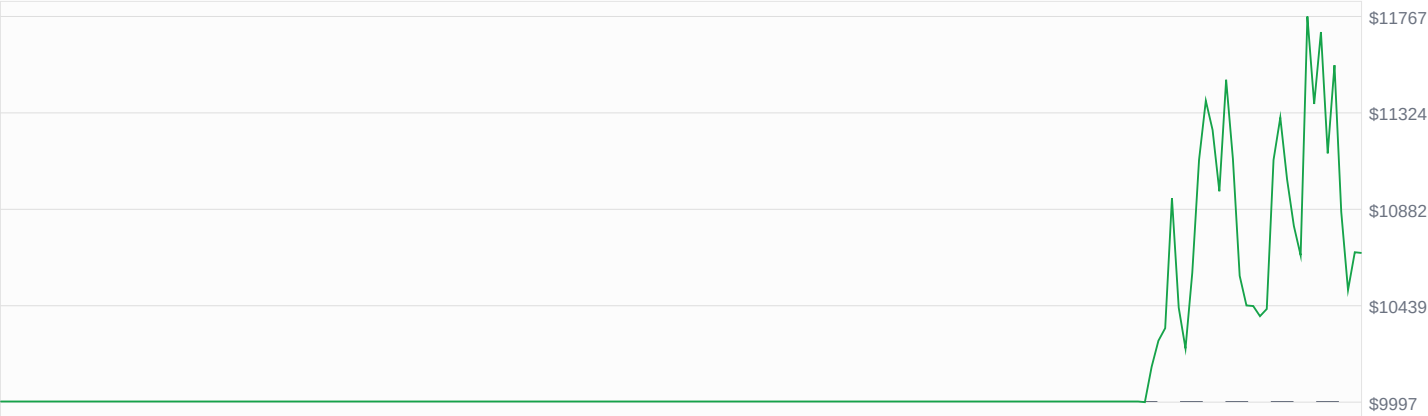


Backtest #34623 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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

The AAVE/USD strategy achieved a high Sharpe ratio of 0.47 and a 100% win rate, with a max drawdown of 10.67%. Despite these impressive returns, the low Sharpe ratio suggests potential inefficiency, especially given the sample size. Next, consider enhancing the strategy by incorporating more advanced technical indicators or diversifying the portfolio.

ADDITIONAL METRICS

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