

# LATINOS TRADING

## BACKTEST REPORT

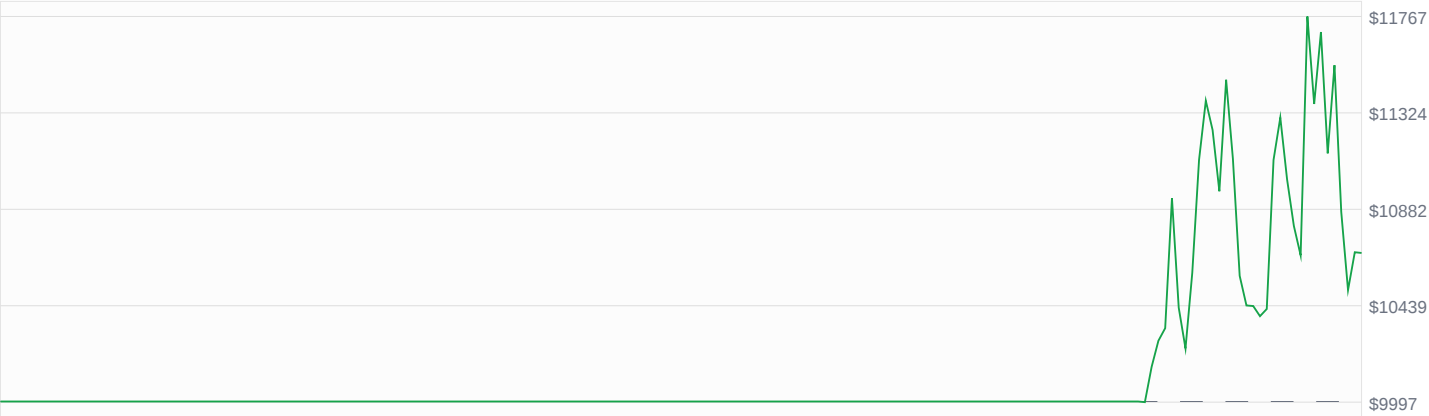


Backtest #34626 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 exhibited robust performance with a 100% win rate, a Sharpe ratio of 0.47, and minimal drawdown of 10.67%. With only one trade executed, these results are statistically significant given the sample size, but further backtesting with a larger dataset is recommended to validate these findings. Next, consider optimizing the stop-loss and position sizing to mitigate potential losses.

### 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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.