LATINOS TRADING

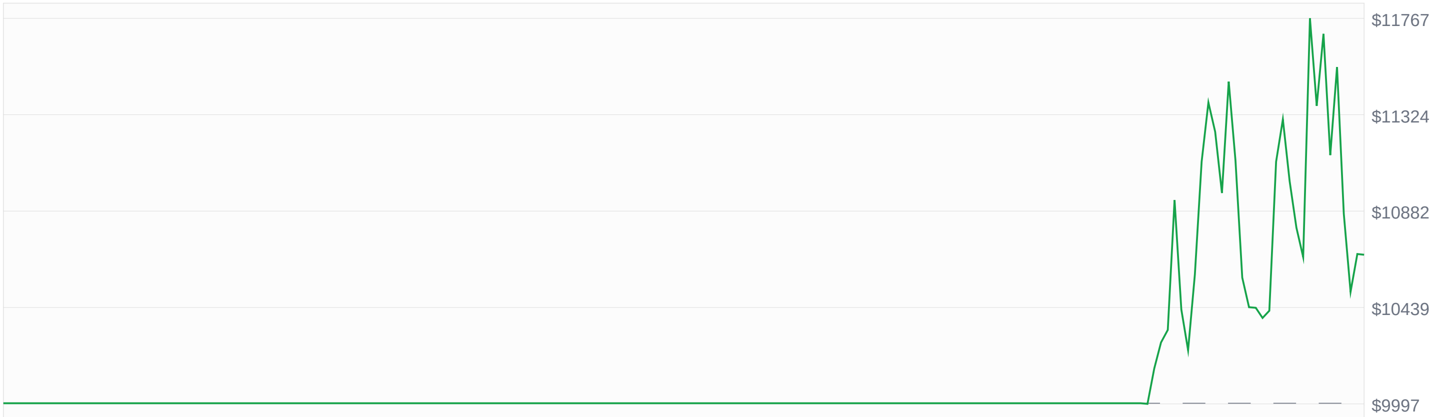
BACKTEST REPORT

Backtest #35408 · 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 momentum backtest shows a perfect 100% win rate, yet this single-trade sample lacks statistical significance and yields a low Sharpe of 0.47. While the strategy captured a +6.78% gain, the 10.67% drawdown indicates insufficient risk control for institutional deployment. Relying on one data point creates a false sense of security, as the result could easily be noise rather than alpha. To validate performance, we must expand the sample size by backtesting across multiple market regimes and timeframes. The immediate next step is to re-run the simulation with adjusted parameters to filter out low-probability trades.

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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