LATINOS TRADING

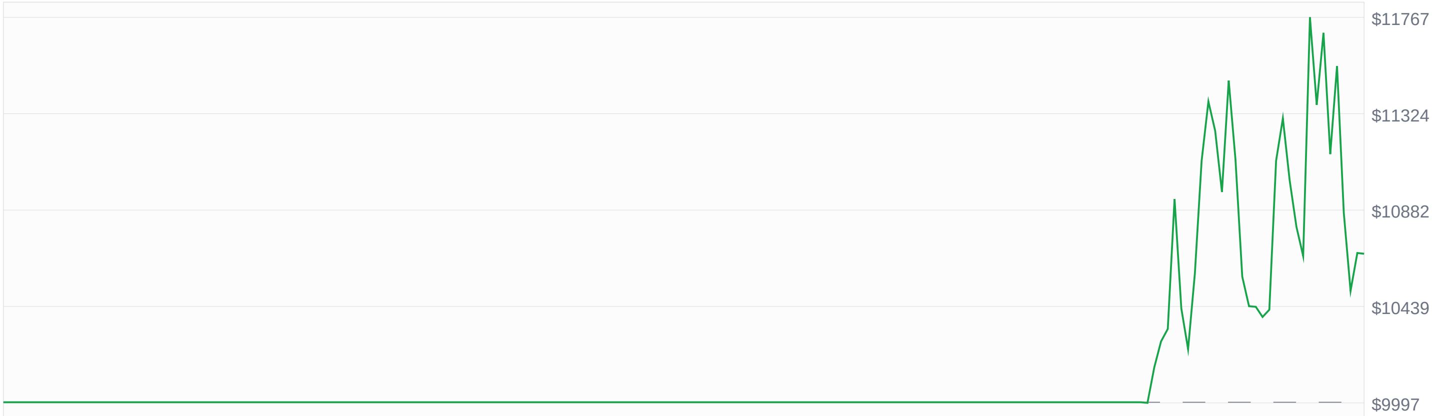
BACKTEST REPORT

Backtest #48712 · 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 backtest on AAVE/USD shows a perfect 100% win rate driven by a single trade, which is statistically meaningless and prone to severe overfitting. While the 6.78% ROI and 0.47 Sharpe ratio look decent in isolation, the 10.67% maximum drawdown reveals significant volatility risk without enough historical context to validate the strategy. A sample size of one trade provides zero confidence in the robustness of the signal logic under varying market conditions. The next step is to run a multi-year backtest on the same strategy to identify if the one successful trade was an outlier or a representative trend. This broader analysis will clarify whether the momentum approach consistently generates alpha or relies on lucky timing.

ADDITIONAL METRICS

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

Generated 2026-08-31T21:32:56Z · latinostrading.com