



Backtest #50761 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+6.78%

Sharpe

0.47

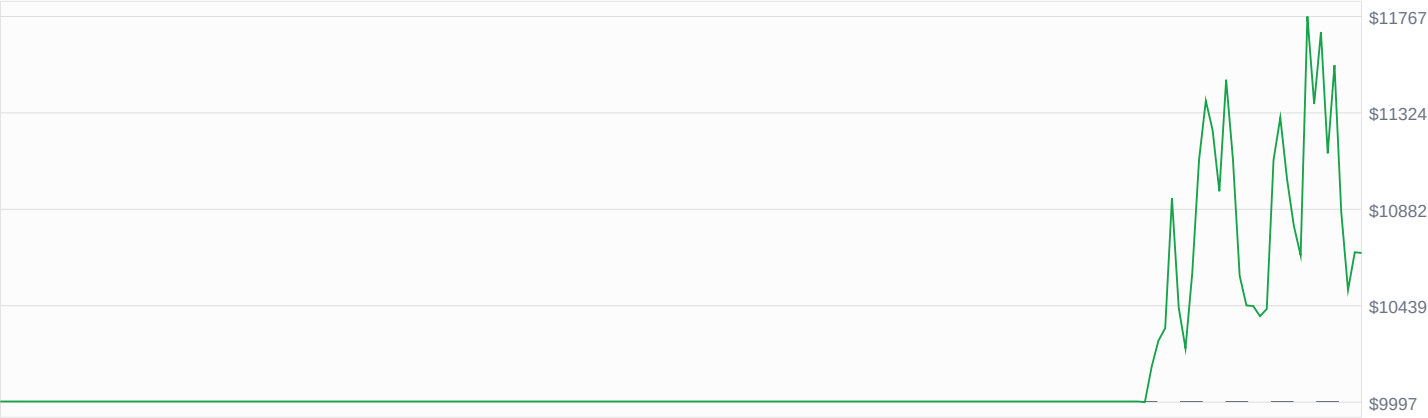
Win Rate

100.0%

Max Drawdown

-10.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a 6.78% return with a perfect 100% win rate on a single trade, but this result lacks statistical significance. A maximum drawdown of 10.67% exposes substantial risk given the minimal trade history. The low Sharpe ratio of 0.47 indicates poor risk-adjusted performance relative to volatility. Expanding the sample size with more historical data or adjusting entry filters is essential before deploying capital.

ADDITIONAL METRICS

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