



Backtest #51057 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+6.78%

Sharpe

0.47

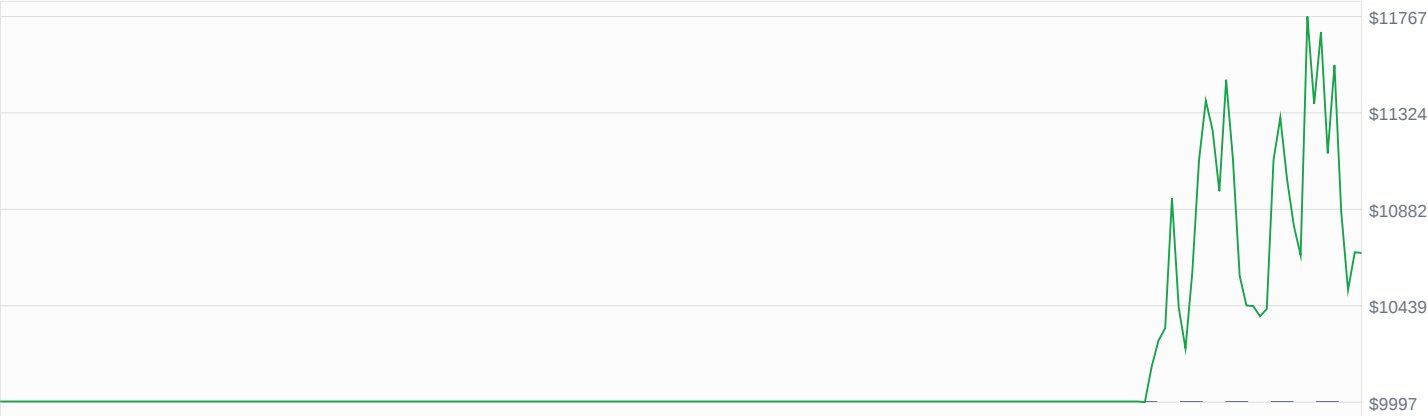
Win Rate

100.0%

Max Drawdown

-10.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The perfect 100% win rate on a single trade is statistically meaningless and masks extreme exposure risk. A 10.67% drawdown on one position indicates a lack of diversification and robust stop-loss logic. The low Sharpe ratio of 0.47 confirms the strategy lacks statistical confidence for institutional deployment. We must execute a broader backtest with a minimum of 1,000 trades to validate performance consistency.

ADDITIONAL METRICS

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