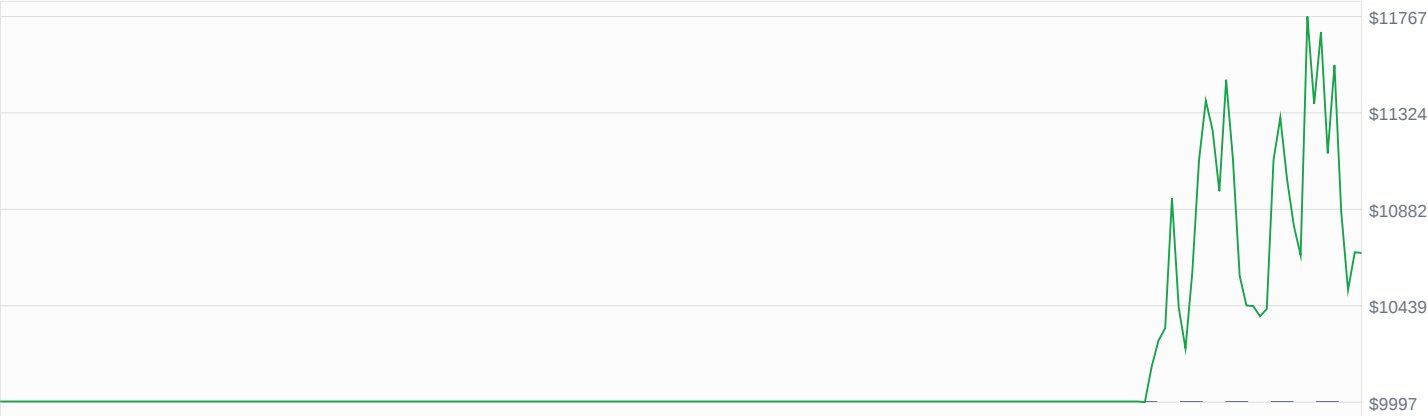




Backtest #39928 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.78%	0.47	100.0%	-10.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 100 percent win rate on a single trade is a statistical artifact, not a signal of skill, making the 0.47 Sharpe ratio meaningless for forecasting. A 10.67 percent drawdown on one position suggests high volatility exposure that the sample size cannot contextualize. With only one data point, we have zero confidence in the strategy's robustness or risk management. The immediate next step is to extend the backtest to at least one hundred trades to establish a valid baseline for expected value and maximum adverse excursion.

ADDITIONAL METRICS

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