



Backtest #45589 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+6.78%

Sharpe

0.47

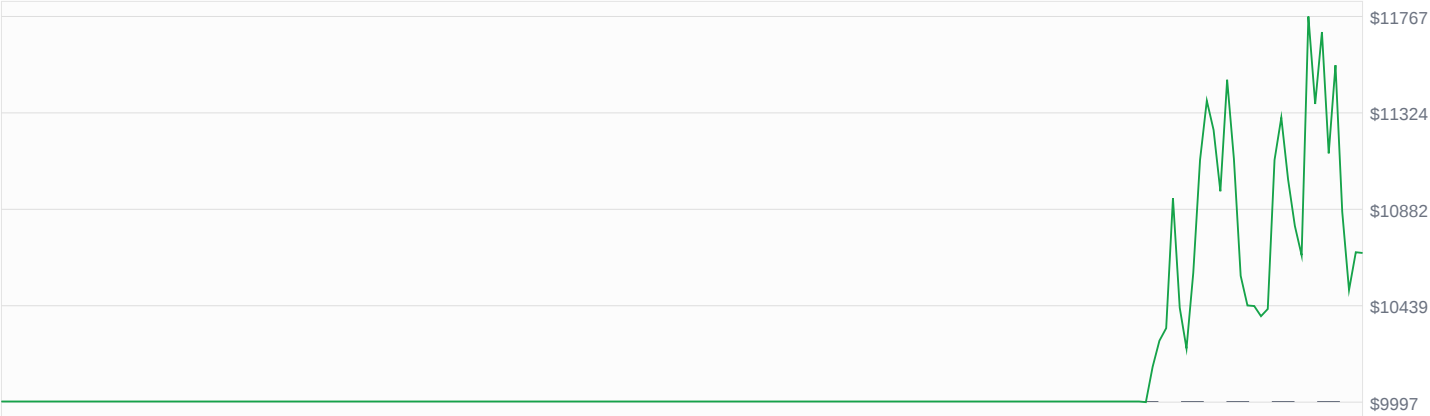
Win Rate

100.0%

Max Drawdown

-10.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

A single winning trade cannot validate a momentum strategy, as one data point lacks statistical significance to prove edge. The 100 percent win rate is meaningless with only one execution, while the 0.47 Sharpe ratio indicates weak risk-adjusted returns relative to the volatility. A 10.67 percent maximum drawdown is also high for a strategy claiming to capture clean momentum signals. Expand the backtest window to include at least fifty trades to establish a reliable baseline for consistency.

ADDITIONAL METRICS

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