



Backtest #28705 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+6.78%

Sharpe

0.47

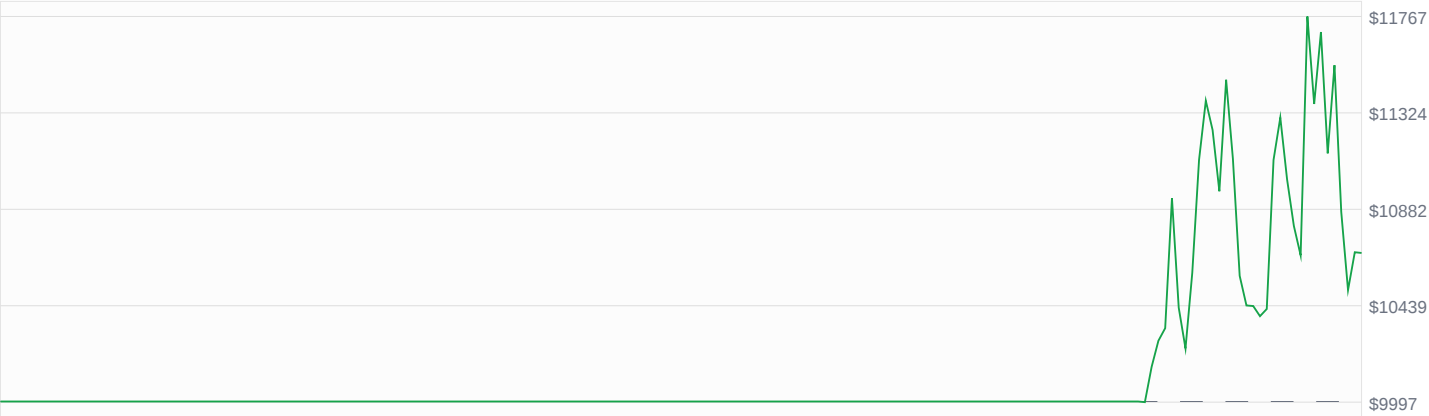
Win Rate

100.0%

Max Drawdown

-10.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This AAVE backtest is statistically meaningless with a single trade, rendering the 100% win rate and 0.47 Sharpe ratio untrustworthy. While the +6.78% gain is positive, the 10.67% max drawdown suggests high volatility exposure without proven edge. You cannot extrapolate future performance or risk-adjusted returns from n=1 data. The sample size fails to account for regime changes or slippage, making the results anecdotal at best. Expand the test to at least 50 trades across varied market conditions before considering deployment.

ADDITIONAL METRICS

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