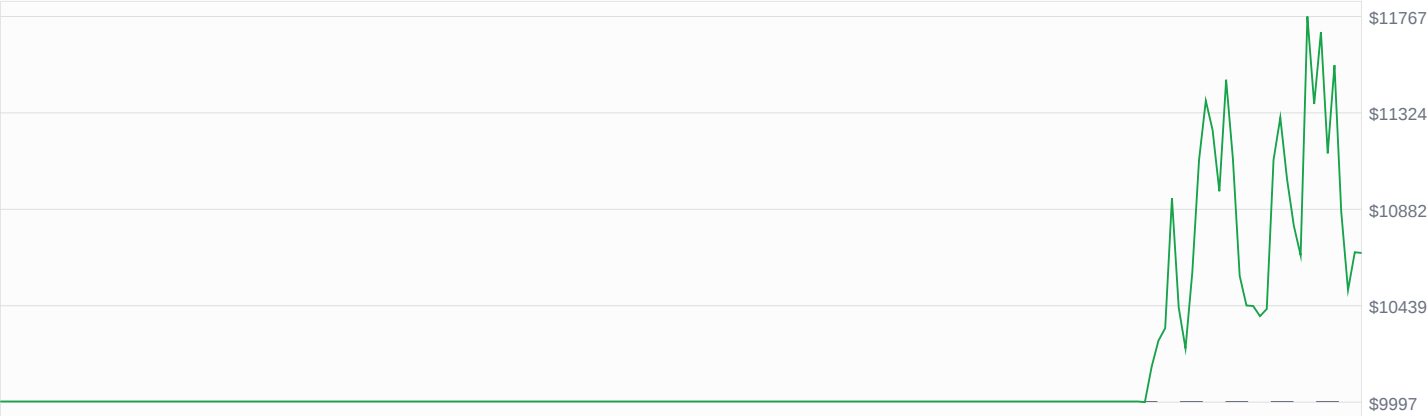




Backtest #29509 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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

One trade yielding sixty-seven percent returns with a perfect win rate is statistically meaningless, not impressive. A single observation cannot validate momentum alpha or rule out survivorship bias, rendering the one hundred percent win rate a mathematical artifact of low N. The ten percent drawdown further suggests fragile risk management or a lack of diversification in exposure. Sharpe's sub-one value confirms the risk-adjusted return is poor despite the nominal gain. Replicate this logic across ten thousand iterations before assigning any capital weight to this signal.

ADDITIONAL METRICS

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