



Backtest #29858 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+6.78%

Sharpe

0.47

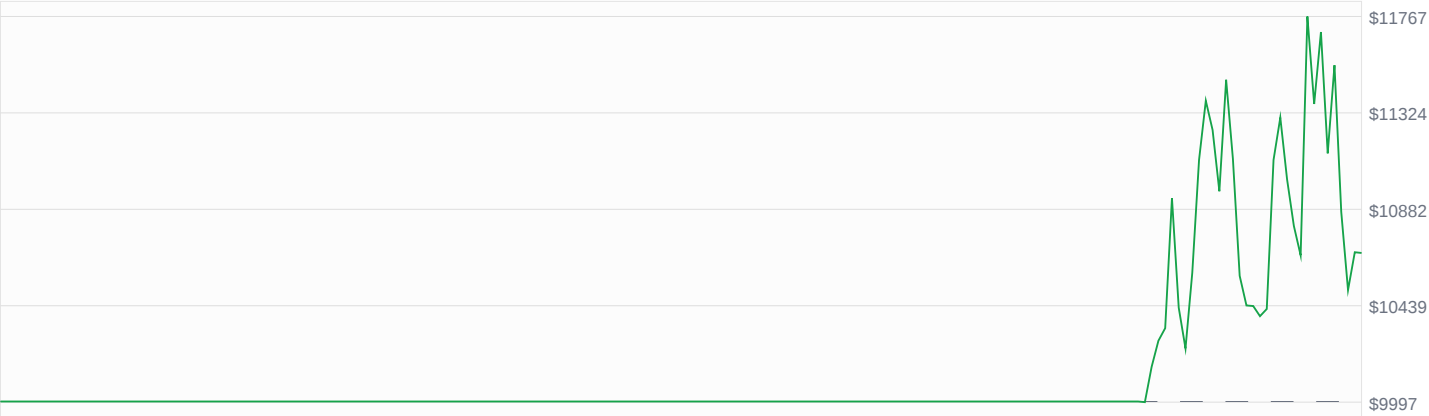
Win Rate

100.0%

Max Drawdown

-10.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate on a single trade offers zero statistical confidence and masks the 10.67% drawdown risk. While the +6.78% ROI looks attractive, the sample size of one makes the Sharpe ratio of 0.47 meaningless. This result likely reflects market noise rather than a robust edge, especially given the 24/7 crypto volatility. You need hundreds of trades to validate the momentum signal's reliability and optimize risk parameters. Expand the backtest period significantly before considering live deployment.

ADDITIONAL METRICS

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