



Backtest #40059 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+6.78%

Sharpe

0.47

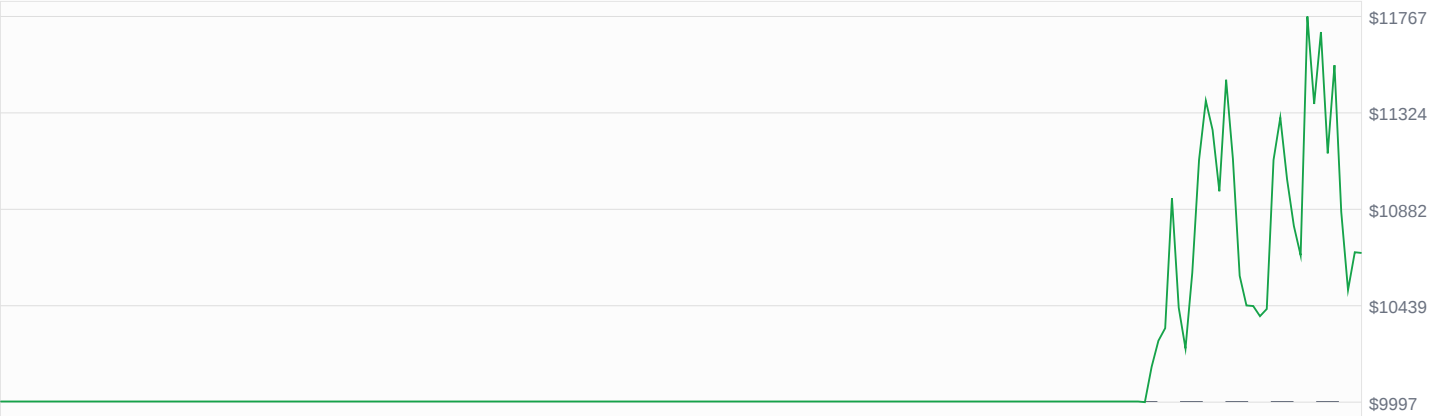
Win Rate

100.0%

Max Drawdown

-10.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 6.78% return with a perfect win rate, yet the single trade count renders the 0.47 Sharpe ratio statistically meaningless for institutional confidence. This tiny sample size fails to demonstrate true risk-adjusted performance or resilience against market volatility, despite the 10.67% maximum drawdown. The momentum signal showed potential in this isolated instance, but the lack of repeated cycles prevents any reliable assessment of its edge. Expanding the backtest to include at least fifty additional trades is essential before considering capital allocation.

ADDITIONAL METRICS

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