



Backtest #5833 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+6.78%

Sharpe

0.47

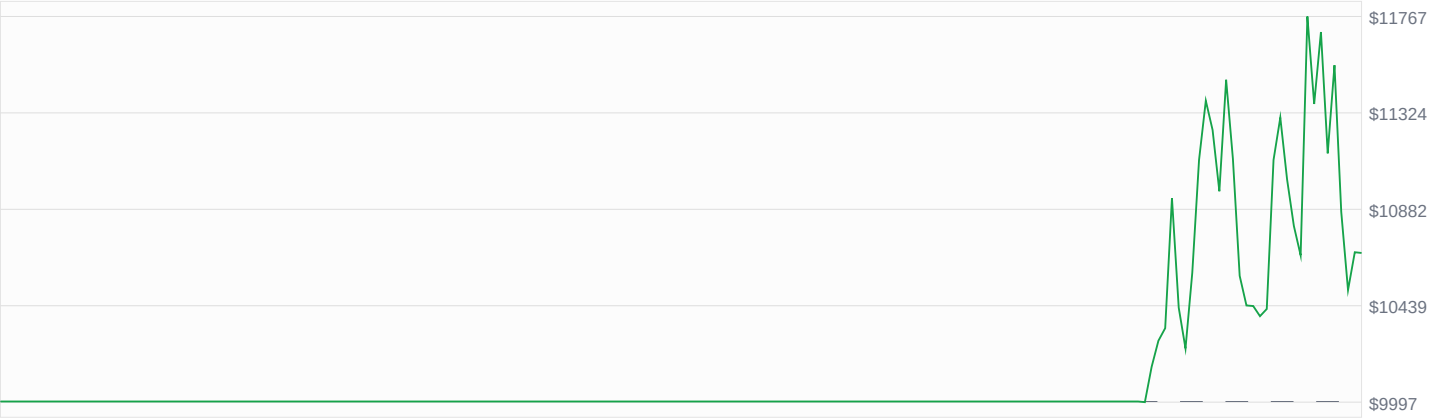
Win Rate

100.0%

Max Drawdown

-10.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate and 6.78% return appear strong but are statistically meaningless given the single-trade sample size. A 10.67% drawdown with zero diversification exposes the strategy to extreme idiosyncratic risk rather than measurable edge. The Sharpe ratio of 0.47 confirms suboptimal risk-adjusted performance despite the positive absolute gain. You must expand the test to at least 100 trades to validate any signal consistency. Until then, this result is noise, not a replicable alpha source.

ADDITIONAL METRICS

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