



Backtest #3619 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+6.78%

Sharpe

0.47

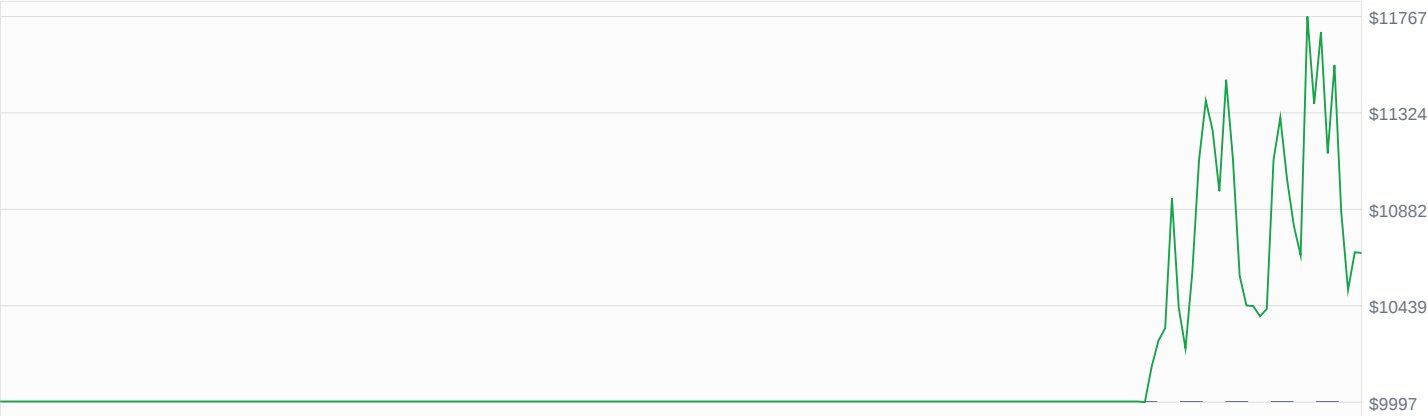
Win Rate

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 is statistically meaningless and indicates severe overfitting rather than alpha. A Sharpe ratio of 0.47 suggests the risk-adjusted return is poor, especially with a 10.67% max drawdown that erodes gains. The sample size of one trade offers no confidence in the strategy's robustness or edge. You must expand the backtest to thousands of trades across multiple market cycles to validate any edge. Until then, treat this result as noise, not signal.

ADDITIONAL METRICS

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