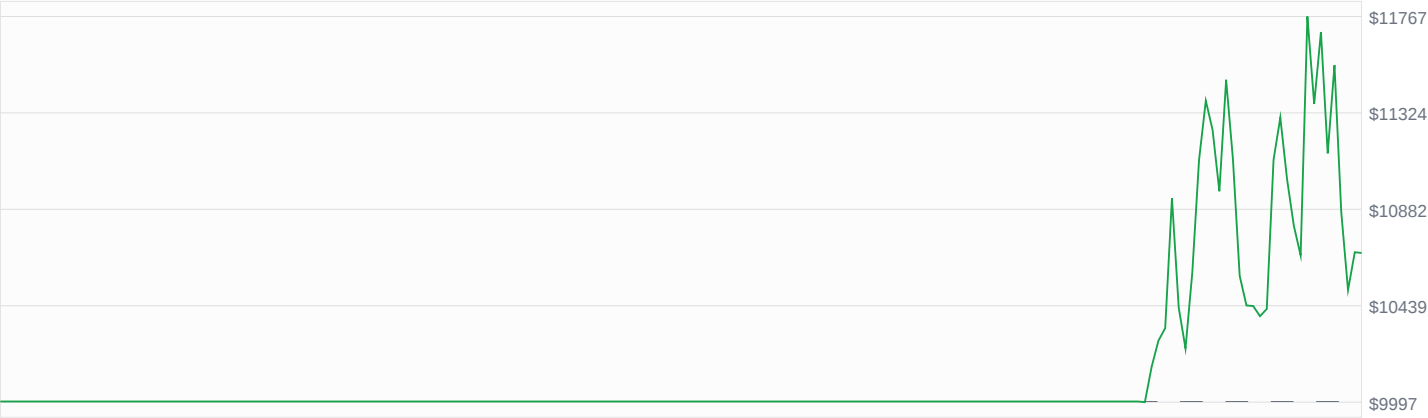




Backtest #38406 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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

The 100% win rate on a single trade is statistically insignificant and likely reflects overfitting rather than robust alpha. While the positive ROI and low drawdown suggest profitability, the Sharpe ratio of 0.47 indicates weak risk-adjusted returns unsuitable for institutional deployment. A sample size of one trade provides zero confidence in the strategy's ability to generalize across market regimes. The next step is to run a forward test with a minimum of 500 simulated trades to validate whether the momentum logic holds under varied volatility.

ADDITIONAL METRICS

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