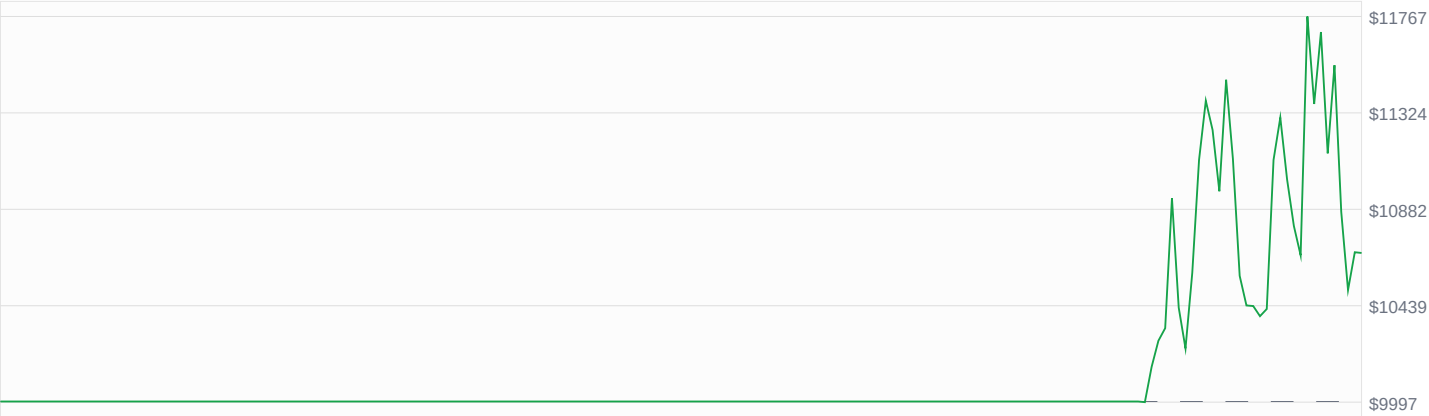




Backtest #38407 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 AAVE/USD backtest shows a 100% win rate driven by a single trade, which provides zero statistical confidence for a strategy intended for 24/7 deployment. While the positive 6.78% ROI and 0.47 Sharpe ratio are encouraging, the 10.67% drawdown and lack of trade diversity reveal a high risk of curve fitting to a specific market condition. A sample size of one trade is insufficient to validate the TS-Momentum logic or ensure robustness against future volatility. The next step is to run a longer backtest with a walk-forward analysis to confirm if the signal logic holds across varied market regimes.

ADDITIONAL METRICS

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