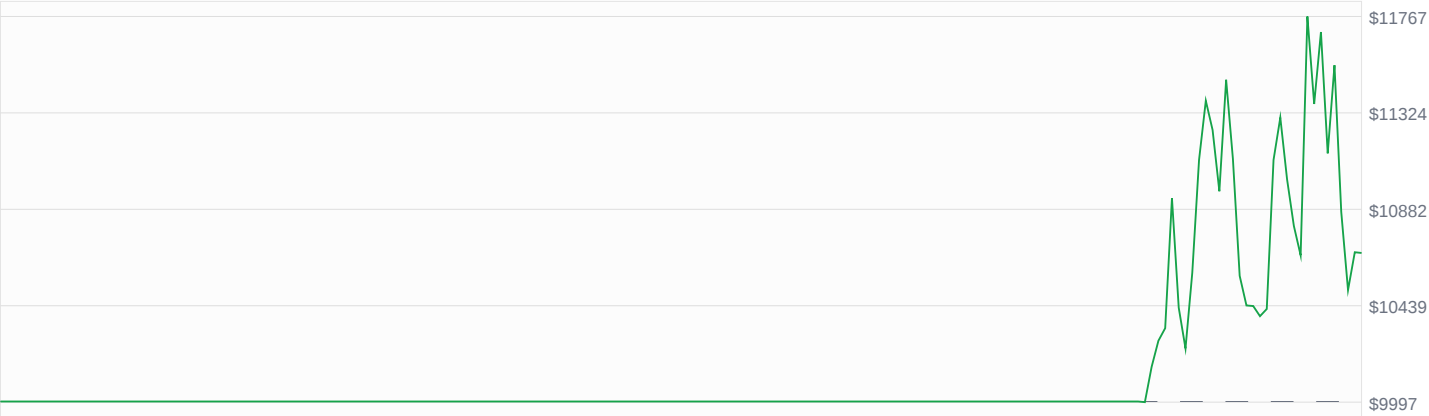




Backtest #3912 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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

A single trade yielding a 100% win rate offers zero statistical confidence in the TS-Momentum strategy's robustness for AAVE/USD. While the ROI is positive, the 10.67% drawdown signals high volatility risk that the Sharpe ratio of 0.47 fails to adequately penalize. Relying on this sample size is statistically invalid for institutional deployment. The system requires extensive backtesting across multiple market regimes to validate edge. Proceed with expanding the sample size before any live allocation.

ADDITIONAL METRICS

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