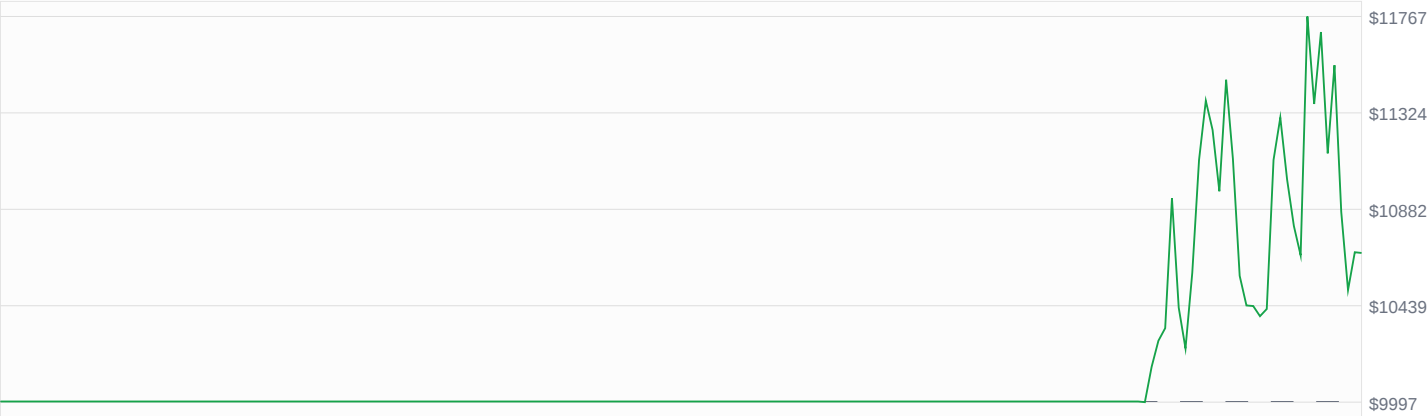




Backtest #46993 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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 perfect 100% win rate but is statistically insignificant with only a single trade, rendering the 6.78% ROI meaningless. A Sharpe ratio of 0.47 and 10.67% drawdown indicate excessive volatility relative to the lack of data points. The strategy likely suffered from overfitting or captured a rare, transient market anomaly rather than a robust edge. We must expand the sample size by running out-of-sample tests on different timeframes before deploying capital.

ADDITIONAL METRICS

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