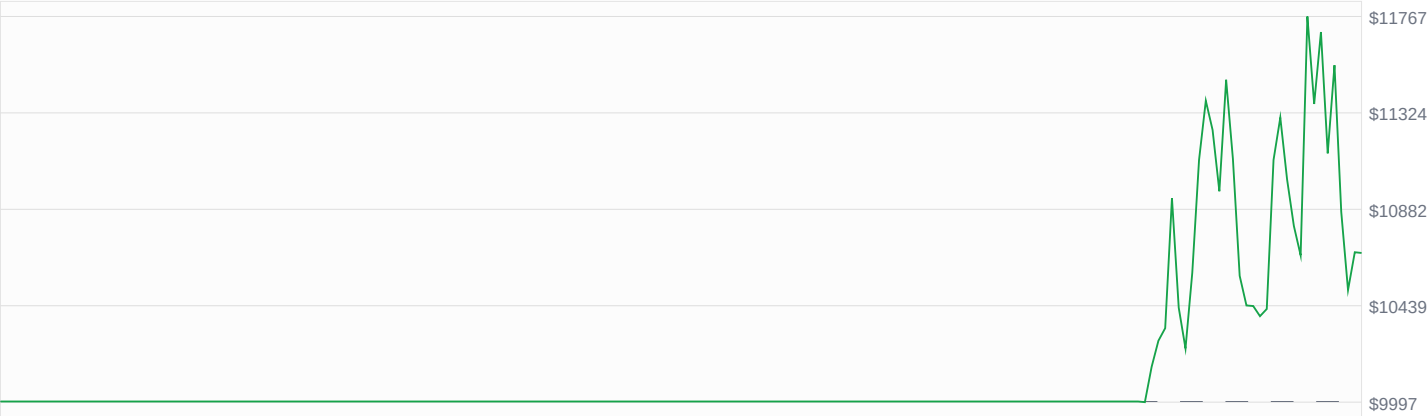




Backtest #52396 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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 perfect 100% win rate on a single trade is a statistical artifact rather than a robust signal for AAVE/USD. A maximum drawdown of 10.67% reveals significant tail risk that the current sample size of one trade cannot quantify or mitigate. The Sharpe ratio of 0.47 indicates mediocre risk-adjusted returns, suggesting the strategy lacks efficiency in normal market conditions. We must expand the backtest sample size to validate the edge before considering live deployment.

ADDITIONAL METRICS

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