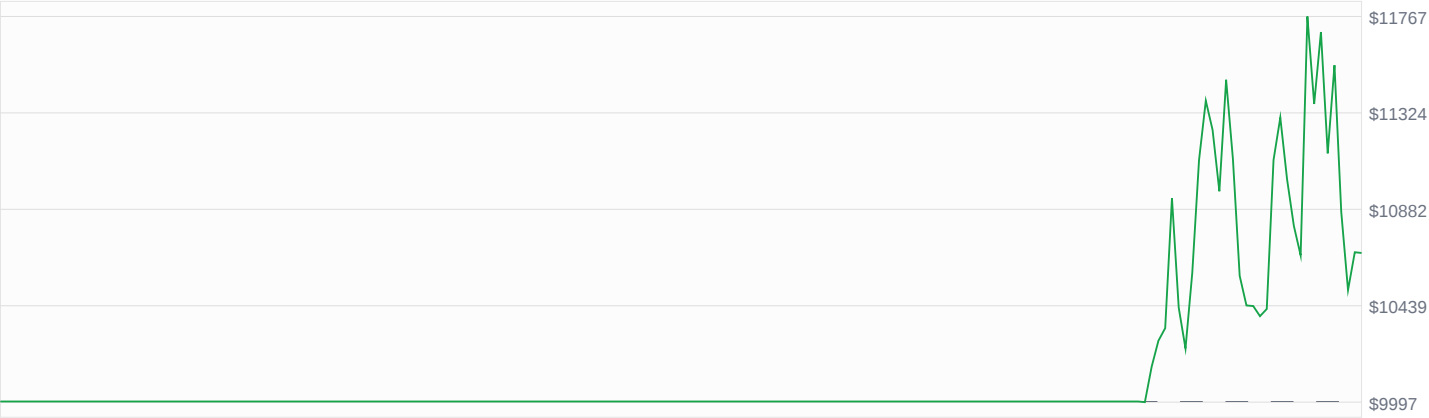




Backtest #53031 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest on AAVE/USD shows a perfect win rate but relies on a single trade, rendering the 100% success rate statistically meaningless and the 0.47 Sharpe ratio unreliable. A maximum drawdown of 10.67% suggests significant volatility exposure that the current momentum logic failed to mitigate without a stop-loss. This isolated result cannot validate the TS-Momentum strategy's robustness against typical crypto market noise. We must run a longer backtest with expanded parameters to assess true risk-adjusted performance. The next step is to validate this alpha over a minimum of 100 trades before deployment.

ADDITIONAL METRICS

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