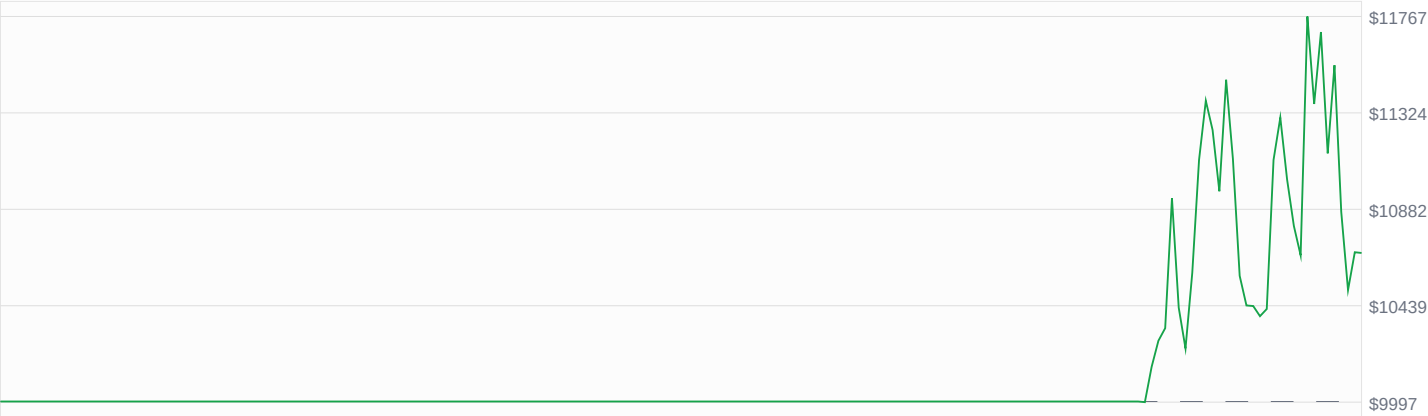




Backtest #50128 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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 win rate and positive ROI, but a single trade with a 10.67% drawdown and 0.47 Sharpe ratio indicates statistically insignificant results. Such a small sample size cannot validate the strategy's robustness or risk-adjusted performance under varying market conditions. The lack of diversity in trade outcomes suggests the signal logic may be overfit to a specific price event rather than capturing genuine momentum. Before deploying capital, we must expand the test window or adjust parameters to generate a larger trade history for reliable validation.

ADDITIONAL METRICS

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