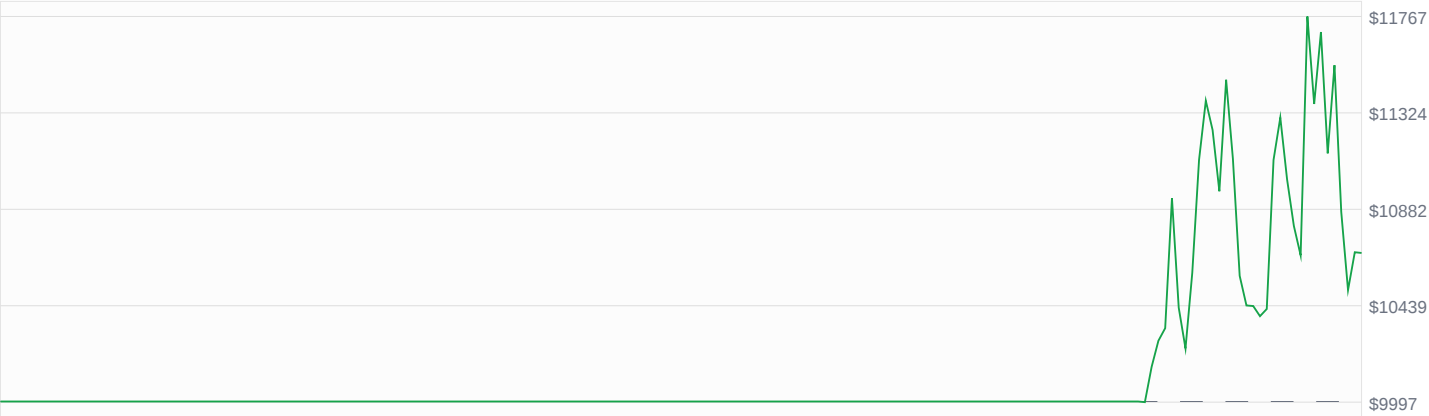




Backtest #56207 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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

This backtest on AAVE/USD shows a perfect 100% win rate but only one trade, rendering the 6.78% ROI statistically insignificant and the Sharpe ratio of 0.47 unreliable. A single trade cannot confirm the strategy's robustness or risk profile, as the 10.67% drawdown could easily be a one-off outlier. The data lacks the sample size necessary to validate the TS-Momentum logic under varying market conditions. We must increase the simulation window or adjust parameters to generate sufficient trade history. Running a new backtest with extended lookback periods is the necessary next step.

ADDITIONAL METRICS

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