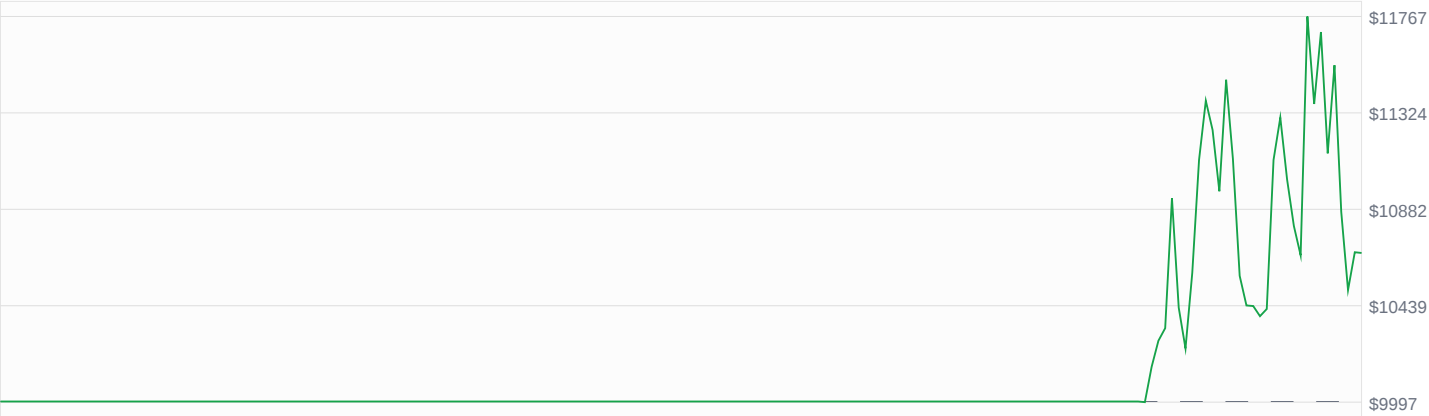




Backtest #53592 · AAVE/USD · AAVE/USD · TS-Momentum Crypto (24/7) (auto)

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 100% win rate driven by a single trade, rendering the 6.78% ROI statistically insignificant and the 0.47 Sharpe ratio unreliable due to severe sample bias. While the strategy captured a profitable move, the lack of trade frequency fails to validate risk parameters or confirm robustness against market noise. A maximum drawdown of 10.67% on one position highlights extreme exposure that would likely degrade quickly in a volatile regime. The next step is to run a walk-forward analysis with tighter stop-loss logic to ensure the strategy can sustain profitability beyond a single outlier event.

ADDITIONAL METRICS

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