



Backtest #27889 · POL/USD · POL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-16.46%	-2.02	0.0%	-23.89%

EQUITY CURVE116 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest reveals a catastrophic failure with a negative Sharpe of -2.02 and zero win rate across only two trades, rendering any statistical inference invalid. The -16.46% ROI and 23.89% drawdown indicate severe model instability likely caused by overfitting or poor signal generation on illiquid periods. Given the minuscule sample size, these results are statistically insignificant and cannot validate the strategy's edge. Immediate next steps involve expanding the historical dataset to ensure adequate trade volume before recalibrating entry signals.

ADDITIONAL METRICS

CAGR	-23.90%
Sortino Ratio	-1.13
Turnover	5.58x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$8356.03