



Backtest #28686 · ADA/USD · ADA/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.17%	-0.07	50.0%	-23.59%

EQUITY CURVE122 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This backtest is statistically irrelevant, with only two trades yielding a negative two percent return and a near-zero Sharpe ratio. The fifty percent win rate is meaningless given the tiny sample size, failing to establish any predictive edge or confidence. A twenty-three percent maximum drawdown severely undercuts the minimal capital preservation, exposing the account to disproportionate risk. The strategy lacks robustness for institutional deployment and shows no evidence of consistent alpha generation. Immediate revision of signal logic is required before further testing.

ADDITIONAL METRICS

CAGR	-3.17%
Sortino Ratio	-0.04
Turnover	5.42x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9785.62