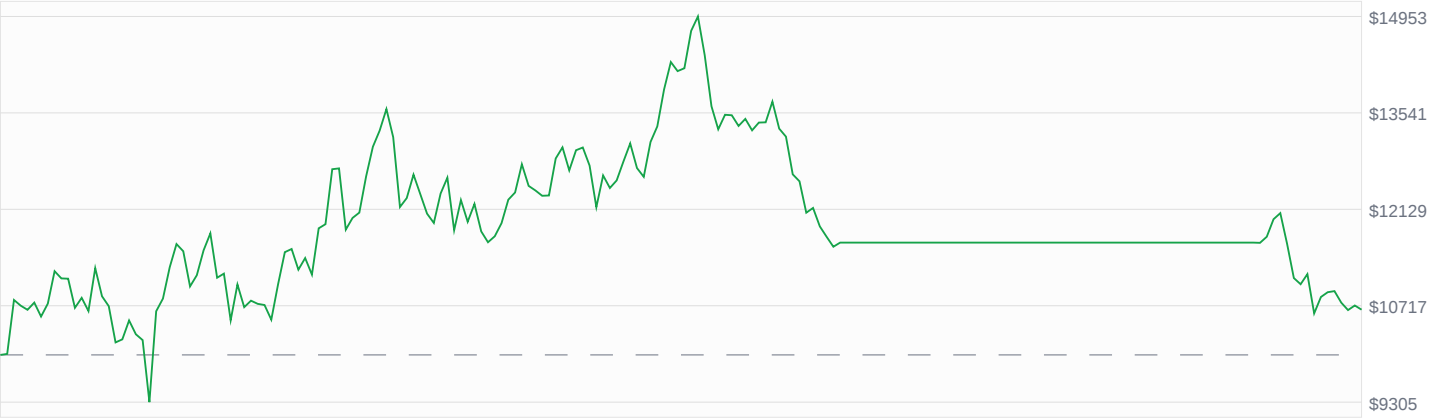




Backtest #28809 · SKY/USD · SKY/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.56%	0.40	50.0%	-29.08%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The SKY/USD backtest shows a modest 6.56% ROI but suffers from a high 29% drawdown and low Sharpe of 0.40. With only two trades, the 50% win rate is statistically meaningless and offers no confidence in the strategy's edge. The sample size is too small to draw reliable conclusions about market efficiency or signal validity. This result likely reflects noise rather than alpha, as two data points cannot establish a robust trend. Next, run a 500-trade backtest with stricter entry filters to validate any potential edge.

ADDITIONAL METRICS

CAGR	6.56%
Sortino Ratio	0.34
Turnover	4.39x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10659.36