



Backtest #29854 · 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

The strategy failed to generate alpha with a negative ROI of -2.17% and a Sharpe ratio near zero. A 50% win rate with only two total trades provides no statistical confidence in the edge. The 23.59% max drawdown is disproportionately high relative to the minimal profit potential. This sample size is far too small to claim any meaningful predictive power. I recommend discarding the current parameters and expanding the backtest window to at least 500 trades for valid evaluation.

ADDITIONAL METRICS

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