



Backtest #3613 · 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 lacks statistical validity with only two trades, rendering the 50% win rate meaningless. The Sharpe ratio near zero combined with a 23.59% maximum drawdown signals extreme per-trade volatility and poor risk-adjusted performance. While the ROI of -2.17% appears modest, the drawdown relative to capital deployed exposes the portfolio to catastrophic single-event risk. You cannot derive alpha from this sample size; the strategy requires thousands of trades to validate edge. Expand the test window or increase trade frequency immediately to establish statistical significance.

ADDITIONAL METRICS

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