



Backtest #5522 · 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 inconclusive due to an insufficient sample size of only two trades, rendering the 50% win rate meaningless for predictive confidence. While the strategy avoided catastrophic ruin, a 23.59% maximum drawdown against a negative ROI of -2.17% indicates poor risk-adjusted performance. The negative Sharpe ratio of -0.07 confirms that returns did not compensate for the volatility risk taken. You must significantly expand the backtesting window to capture more market regimes before trusting any signal. Focus on increasing trade frequency to establish a reliable baseline for performance evaluation.

ADDITIONAL METRICS

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