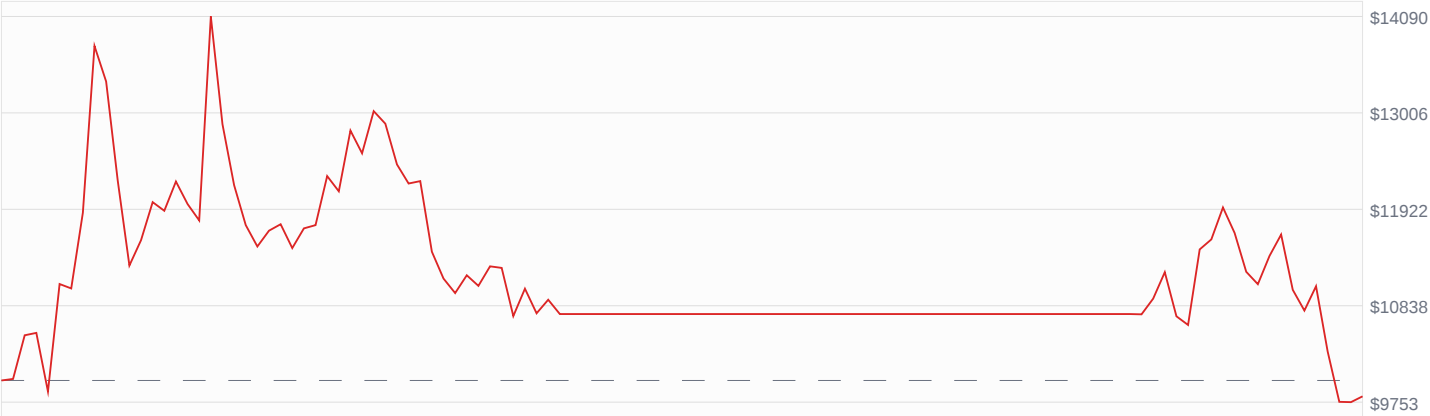




Backtest #46657 · LDO/USD · LDO/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.84%	0.22	50.0%	-30.78%

EQUITY CURVE118 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy produced a negative return of 1.84% with a negligible Sharpe ratio of 0.22, indicating no statistical edge. A 30.78% drawdown on only two trades suggests severe volatility exposure rather than systematic risk management. The 50% win rate is meaningless with such a tiny sample size, rendering the results statistically insignificant. Do not trust this configuration. Increase the trade count to at least one hundred before evaluating any momentum signals.

ADDITIONAL METRICS

CAGR	-2.75%
Sortino Ratio	0.21
Turnover	6.20x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$9818.74