



Backtest #30011 · 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 ADA/USD backtest reveals a broken strategy with a -2.17% ROI and -0.07 Sharpe ratio, signaling net destruction of capital. A 23.59% max drawdown against only two total trades indicates extreme fragility and poor risk management. The 50.0% win rate is statistically meaningless given the tiny sample size, offering zero confidence in the momentum signals. This result suggests the signal logic is either overfitted or fundamentally misaligned with current market volatility. Immediate next step: discard current parameters and increase the trade history by at least 100x to validate any edge.

ADDITIONAL METRICS

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