



Backtest #34576 · 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 TS-Momentum strategy failed decisively, delivering negative returns with a poor Sharpe ratio of -0.07 and a 50% win rate driven by only two trades, rendering the statistical sample too small to confirm validity. A maximum drawdown of 23.59% indicates significant downside risk, suggesting the momentum logic struggles in the current market structure. Without sufficient trade data, we cannot distinguish between random noise and a flawed edge, so the results lack institutional-grade confidence. We must expand the backtest window or adjust entry filters to generate a more robust sample before deploying capital.

ADDITIONAL METRICS

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