



Backtest #34577 · 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 momentum backtest failed, delivering a -2.17% ROI and -0.07 Sharpe ratio on a trivial sample of only two trades. A 23.59% drawdown with exactly a 50% win rate indicates a statistically insignificant strategy lacking robustness for live deployment. The extreme sample size renders any performance metrics unreliable, as a single outlier trade dictates the entire equity curve. We must expand the test window or adjust parameters to validate if this approach can generate positive alpha beyond random noise.

ADDITIONAL METRICS

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