



Backtest #3609 · 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 statistically insignificant sample of two trades, rendering the metrics noise rather than signal. A fifty percent win rate with a twenty-three percent drawdown confirms a catastrophic risk-to-reward profile that failed to capture alpha. The negative Sharpe ratio of negative zero point zero seven indicates the strategy underperformed the risk-free rate despite the neutral win rate. This sample size is far too small to establish any meaningful edge or confidence in the momentum logic. The immediate next step is to expand the simulation window to generate sufficient statistical power before any further optimization.

ADDITIONAL METRICS

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