



Backtest #3610 · 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 backtest yielded a -2.17% ROI with a -0.07 Sharpe and 23.59% drawdown, rendering the strategy statistically meaningless. With only two total trades, the 50% win rate offers zero confidence in signal reliability or market edge. This sample size cannot distinguish between structural alpha and random noise, making all metrics speculative. Immediate next steps involve running a significantly larger simulation or discarding the strategy to prevent capital erosion.

ADDITIONAL METRICS

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