



Backtest #3614 · 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 negative ROI of -2.17% with a Sharpe ratio near zero, indicating no risk-adjusted alpha generation. While the 50% win rate is neutral, the sample size of two trades is statistically negligible and offers no confidence in edge. A massive 23.59% drawdown further signals severe tail risk relative to returns. The strategy requires complete reengineering of signal logic to improve trade frequency and risk controls.

ADDITIONAL METRICS

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