



Backtest #39218 · 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 backtest reveals a critical failure to capture trend dynamics, evidenced by a mere two trades and a negative Sharpe ratio of -0.07. A 50% win rate with only two samples lacks statistical significance, rendering the drawdown of 23.59% an unreliable indicator of systemic risk rather than random noise. The strategy likely suffers from overfitting to low-volatility periods or a mismatch between the momentum logic and current market microstructure. We must expand the sample size by running a longer historical simulation to validate whether the strategy can sustain profitability under varying market regimes.

ADDITIONAL METRICS

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