



Backtest #39924 · 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 strategy posted a -2.17% ROI with a -0.07 Sharpe ratio, indicating negative risk-adjusted returns. The 23.59% max drawdown is severe relative to the small loss, revealing poor capital preservation during adverse moves. With only two total trades, the 50% win rate lacks statistical significance, making the results unreliable for performance validation. The core issue is that the momentum signal failed to filter out high-volatility noise effectively. Next, extend the backtest to at least 100 trades to establish a meaningful confidence interval before 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