



Backtest #40054 · 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 negative two point one seven percent return with a negative zero point zero seven Sharpe ratio, indicating a lack of risk adjusted performance. A fifty percent win rate is statistically meaningless given only two total trades, so we cannot establish any edge. The twenty three point five nine percent max drawdown is disproportionately high relative to the minimal trade count, exposing severe volatility risk. This sample size fails to provide statistical confidence in the momentum signal. Next, extend the backtest period to at least two hundred trades to validate signal stability.

ADDITIONAL METRICS

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