



Backtest #40699 · 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 strategy delivered a negative two-point-one-seven percent return with a Sharpe ratio of negative zero-point-zero-seven, indicating poor risk-adjusted performance. A fifty percent win rate paired with a twenty-three-point-five-nine percent maximum drawdown suggests the model lacks effective downside protection. With only two total trades, the sample size is statistically insignificant, making it impossible to validate the strategy's true edge or reliability. The primary failure is the inability to filter out high-volatility noise that erodes capital during adverse moves. The immediate next step is to extend the backtesting horizon to at least one hundred trades to establish a meaningful baseline before considering any

ADDITIONAL METRICS

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