



Backtest #48628 · 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 momentum strategy failed to capture value, posting a negative ROI and a non-functional Sharpe ratio due to excessive volatility relative to returns. With only two trades executed, the statistical confidence in these metrics is negligible and likely reflects random noise rather than a genuine edge. The maximum drawdown of 23.59% indicates poor risk control during adverse price movements, while the 50% win rate confirms a lack of directional bias. We must increase the sample size by running this strategy over a broader timeframe or adjusting entry filters to validate performance before deployment.

ADDITIONAL METRICS

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