



Backtest #52377 · 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 generate alpha, delivering a negative ROI of -2.17% with a dismal Sharpe ratio of -0.07. With only two trades executed, the statistical sample is insufficient to validate the signal logic or confirm the observed 23.59% drawdown. A 50% win rate indicates a lack of directional edge, suggesting the current parameters are noise rather than a consistent strategy. Immediate next steps involve increasing the backtest interval to capture more data points and adjusting entry thresholds to filter low-conviction setups. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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