



Backtest #5523 · 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 failed to generate alpha, yielding a negative ROI and Sharpe ratio despite a neutral win rate. However, with only two total trades, the results lack statistical confidence and are likely noise rather than signal. The severe twenty-three percent maximum drawdown indicates excessive risk relative to the negligible returns. This sample size is insufficient to validate the momentum logic or rule out random chance. A concrete next step is to expand the backtest period to increase trade volume and assess consistency.

ADDITIONAL METRICS

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