



Backtest #48631 · 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 backtest for the ADA/USD TS-Momentum strategy reveals a negative ROI of -2.17% and a Sharpe ratio of -0.07, indicating that the strategy failed to generate risk-adjusted returns. A 50.0% win rate combined with a severe maximum drawdown of 23.59% suggests that the few winning trades did not sufficiently offset the losses from the losing ones. Given the extremely small sample size of only two total trades, these statistical metrics lack any meaningful confidence or predictive power for future performance. The primary issue is that the momentum signals likely triggered during low-liquidity or high-volatility periods without adequate protective filters. The immediate next step is to expand the historical data window to include hundreds of trades

ADDITIONAL METRICS

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