



Backtest #50124 · 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 produced a losing backtest with a -2.17% ROI and a negative Sharpe ratio of -0.07, driven by a 23.59% maximum drawdown on a mere two trades. The 50% win rate is statistically meaningless given the tiny sample size, offering zero confidence that the logic will generalize to live markets. The strategy failed to capture sufficient upside while incurring significant downside risk, indicating a flaw in the signal generation or risk parameters. Before deploying any capital, the team must run a longer optimization period with more data points to validate the robustness of the alpha.

ADDITIONAL METRICS

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