



Backtest #50734 · 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 TS-Momentum backtest reveals a strategy failure driven by insufficient sample size, with only two trades yielding a negative 2.17% return and a dangerously high 23.59% drawdown. A Sharpe ratio of -0.07 indicates the strategy generated negative risk-adjusted returns, while a 50% win rate provides no statistical edge. The extreme drawdown suggests the logic cannot withstand typical crypto volatility without stricter filters or position sizing adjustments. Given the lack of historical data, any conclusions drawn from this result are statistically insignificant and unreliable. The immediate next step is to extend the backtest period to validate the logic against broader market cycles 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