



Backtest #53563 · 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 test failed, yielding a -2.17% return with a negative Sharpe ratio of -0.07 and a 23.59% drawdown. Only two trades executed over a 24/7 timeframe renders these metrics statistically insignificant and prone to variance. The 50% win rate offers no predictive edge, suggesting the strategy lacks robustness for this asset class. We must either filter out low-volume periods or reject the momentum logic entirely for ADA. Next, re-run the backtest with a minimum volume filter to validate if the strategy performs better in liquid conditions.

ADDITIONAL METRICS

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