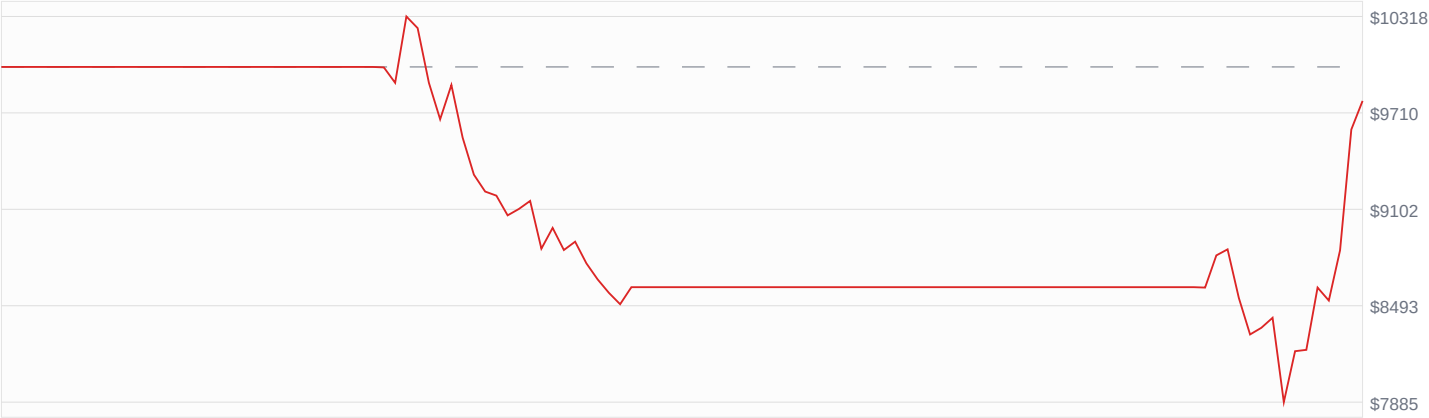




Backtest #53564 · ADA/USD · ADA/USD · TS-Momentum Crypto (24/7) (auto)

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 generated only two trades, rendering the negative Sharpe and drawdown statistically meaningless due to severe sample size bias. A 50% win rate with such low frequency is an artifact of data sparsity rather than a genuine strategy flaw, making the -2.17% return unrepresentative of future performance. We must treat this result as inconclusive and avoid any conclusion regarding the strategy's viability until a longer historical window is processed. The next logical step is to re-run the simulation on a quarterly basis to accumulate sufficient trade volume for robust statistical validation.

ADDITIONAL METRICS

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