



Backtest #48626 · 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 failed to generate profit, delivering a negative return and a negative Sharpe ratio over only two trades. A fifty percent win rate with a twenty-three point five percent maximum drawdown suggests the signal logic lacks robustness on this asset. The extremely small sample size renders any statistical inference meaningless and prevents a reliable assessment of the strategy's risk profile. We must expand the test period or adjust entry thresholds before deploying capital in live markets.

ADDITIONAL METRICS

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