



Backtest #50237 · 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 yielded a negative ROI of -2.17% with a Sharpe ratio of -0.07, indicating poor risk-adjusted returns over the test period. Despite a 50% win rate, the strategy suffered a maximum drawdown of 23.59% on only two trades, which creates a statistically insignificant sample size that precludes any meaningful confidence in its efficacy. The high volatility relative to the small trade count suggests the current parameters are either misaligned with current market microstructure or simply overfit to noise. Before deploying live capital, the model requires robustness testing across multiple market regimes and a stricter filter to eliminate low-probability setups.

ADDITIONAL METRICS

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