



Backtest #52902 · 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

This backtest on ADA/USD shows a non-viable strategy with a negative ROI and a Sharpe ratio below zero, indicating a strategy that underperformed cash. The 50% win rate suggests a coin flip approach, while a 23.59% drawdown from only two trades reveals extreme risk exposure due to insufficient sample size. With merely two executed trades, the statistical significance is negligible, rendering the results unreliable and prone to overfitting. The strategy failed to account for significant volatility or market timing, leading to a capital reduction to \$9,785.62. Before deployment, you must increase the trade history window and refine entry logic to improve robustness across broader market conditions.

ADDITIONAL METRICS

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