



Backtest #52903 · 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 TS-Momentum Crypto backtest failed, showing a -2.17% ROI and -0.07 Sharpe ratio due to excessive volatility. With only two trades executed, the statistical sample is insufficient to validate any strategy logic. The 23.59% maximum drawdown indicates that stop-loss parameters were likely too tight for the asset's price action. A concrete next step is to run a fresh simulation with a lower frequency interval to capture more market data. This approach will provide a larger sample size to statistically confirm whether the momentum signals are viable.

ADDITIONAL METRICS

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