



Backtest #53026 · 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 TS-Momentum strategy on ADA/USD underperformed significantly, generating a negative ROI of -2.17% and a negative Sharpe ratio of -0.07, indicating a lack of risk-adjusted returns. With only two trades executed, the statistical confidence in these results is virtually non-existent, rendering the 50% win rate and 23.59% drawdown metrics unreliable indicators of future performance. The failure to capture momentum suggests the auto-execution logic likely entered positions during a downtrend or failed to filter out low-volume periods effectively. To improve robustness, I must expand the sample size by running a longer backtest with adjusted entry filters and tighter stop-loss parameters before any live deployment.

ADDITIONAL METRICS

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