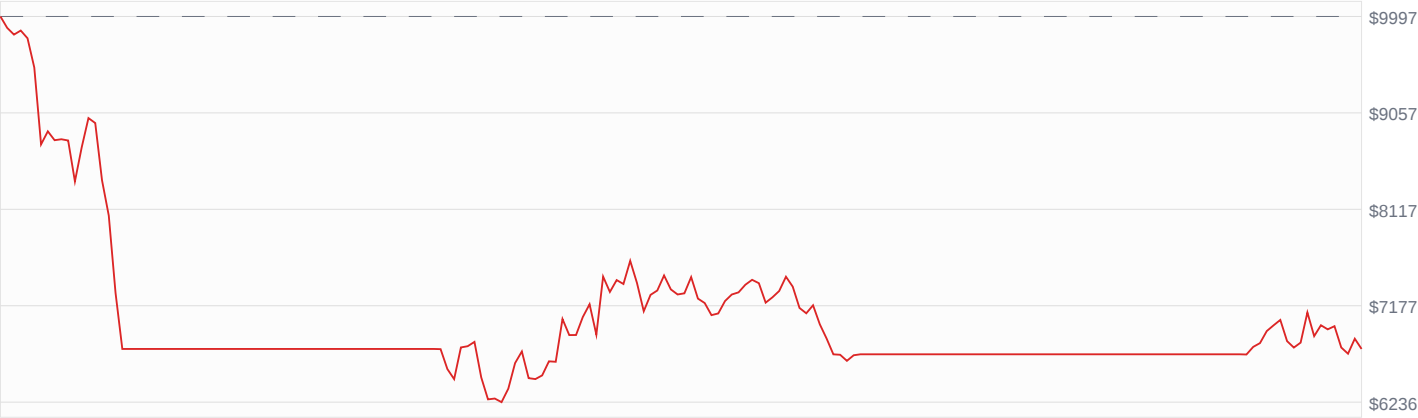




Backtest #28167 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy suffered catastrophic losses, yielding a negative thirty-two percent return with a poor Sharpe ratio of minus one point four five. The win rate of thirty-three percent across only three trades lacks statistical significance, rendering the results unreliable for any live deployment. A maximum drawdown of nearly thirty-eight percent indicates severe risk exposure that outweighs any theoretical momentum edge. This sample size is too small to distinguish signal from noise, making further optimization premature. The next step is to expand the backtest window to include at least one hundred trades before re-evaluating the momentum parameters.

ADDITIONAL METRICS

CAGR	-32.47%
Sortino Ratio	-0.91
Turnover	4.37x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6755.15