



Backtest #29027 · 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 failed catastrophically with a thirty-two percent loss and a negative Sharpe ratio, indicating poor risk-adjusted performance. A win rate of only thirty-three percent suggests the momentum signals are either too slow or misaligned with current market regimes. Critically, the sample size of just three trades renders the statistics statistically insignificant and unreliable for prediction. The substantial drawdown further highlights inadequate risk controls during adverse price movements. Next, you must increase trade frequency to validate the logic or fundamentally revise the entry criteria to reduce false signals.

ADDITIONAL METRICS

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