



Backtest #29356 · 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 a severe -32.47% drawdown with a negative Sharpe of -1.45, indicating poor risk-adjusted performance. A win rate of only 33.3% across just three trades renders these results statistically insignificant and unreliable for inference. The extreme volatility and lack of sample size prevent any meaningful conclusion about the underlying momentum logic's validity. To proceed, you must backtest with a vastly larger trade count to filter out random noise and assess true edge.

ADDITIONAL METRICS

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