



Backtest #29770 · ARB/USD · ARB/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-13.53%	-0.60	0.0%	-35.11%

EQUITY CURVE119 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy failed catastrophically with a 0.0% win rate and a 35.11% max drawdown, eroding capital to \$8649.58. The negative Sharpe ratio of -0.60 confirms persistent underperformance against the risk-free rate. However, the statistical significance is negligible given the tiny sample size of just two trades. This data is insufficient for any reliable inference about the momentum signal's efficacy. Immediate next steps require re-engineering the entry logic or expanding the backtest window to increase statistical confidence.

ADDITIONAL METRICS

CAGR	-19.49%
Sortino Ratio	-0.50
Turnover	5.56x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$8649.58