



Backtest #32836 · 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 backtest for the ETH/USD · TS-Momentum Crypto strategy resulted in a negative ROI of -32.47%, with a Sharpe ratio of -1.45. Despite a win rate of 33.3%, the strategy experienced a significant drawdown of 37.64%, indicating poor performance. Given the small sample size, the results should be interpreted with caution. One concrete next step could involve refining the RSI threshold to better filter out false positives, thereby improving the win rate.

ADDITIONAL METRICS

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