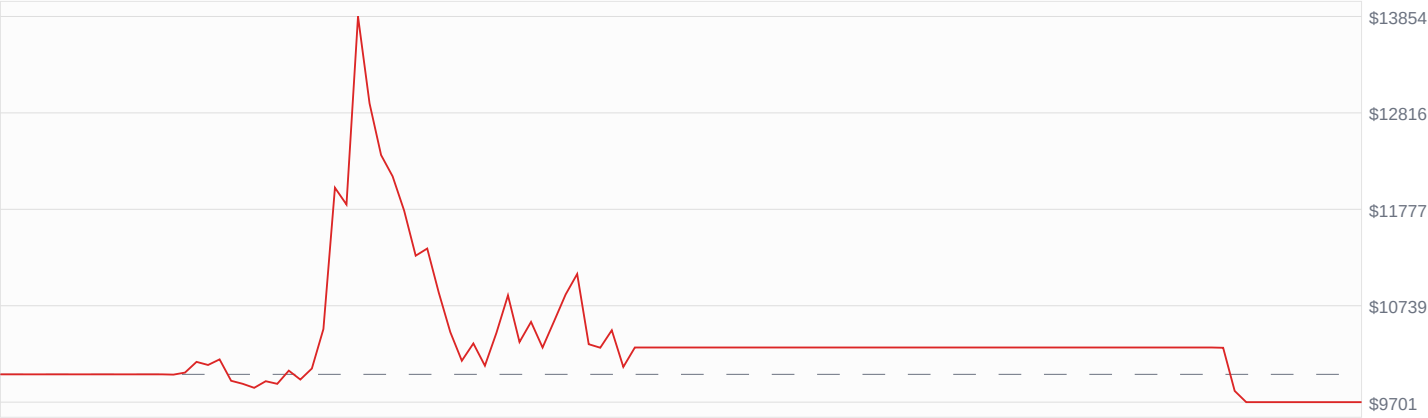




Backtest #34611 · FIL/USD · FIL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.99%	0.05	50.0%	-29.98%

EQUITY CURVE119 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the FIL/USD · TS-Momentum Crypto (24/7) strategy showed a negative ROI of -2.99%, with a Sharpe ratio of 0.05. The win rate was 50%, indicating half of the trades were profitable. The maximum drawdown reached 29.98%, suggesting significant losses during the strategy's execution. With a limited sample size of 2 trades, the results provide a preliminary insight but should be interpreted with caution. Future refinements in the strategy could focus on optimizing the momentum threshold or exploring different trading algorithms to improve the performance.

ADDITIONAL METRICS

CAGR	-4.43%
Sortino Ratio	0.04
Turnover	6.01x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9700.56