



Backtest #3572 · 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 destroyed capital, yielding a 32.47% loss with a -1.45 Sharpe ratio against a 37.64% maximum drawdown. While the 33.3% win rate is typical for momentum systems, the sample size of only three trades renders these statistics statistically insignificant and unreliable for inference. The poor risk-adjusted returns indicate the signal logic fails to capture sustainable alpha in current volatility regimes. You must expand the backtest window to gather sufficient data points before trusting any parameter adjustments.

ADDITIONAL METRICS

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