



Backtest #40582 · 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

This backtest indicates a severe breakdown in the momentum strategy, evidenced by a -32.47% ROI and a -1.45 Sharpe ratio. The primary failure is the 33.3% win rate, which suggests the signal logic is generating false breakouts or entering against prevailing trends. Statistical confidence is nonexistent due to the tiny sample size of only three trades, making the 37.64% max drawdown an unreliable indicator of true risk. The final capital of \$6755.15 confirms significant capital erosion. You must immediately pause this bot and recalibrate entry filters to reduce noise before any further simulation.

ADDITIONAL METRICS

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