



Backtest #52393 · 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 FIL/USD TS-Momentum strategy underperformed with a -2.99% ROI and a 29.98% drawdown, indicating severe vulnerability to short-term volatility. A 50% win rate with only two trades provides insufficient statistical power to validate the signal logic or risk parameters. The near-zero Sharpe ratio of 0.05 confirms the strategy lacks risk-adjusted returns relative to the capital deployed. You must increase the backtest sample size or tighten stop-loss logic before deploying live capital.

ADDITIONAL METRICS

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