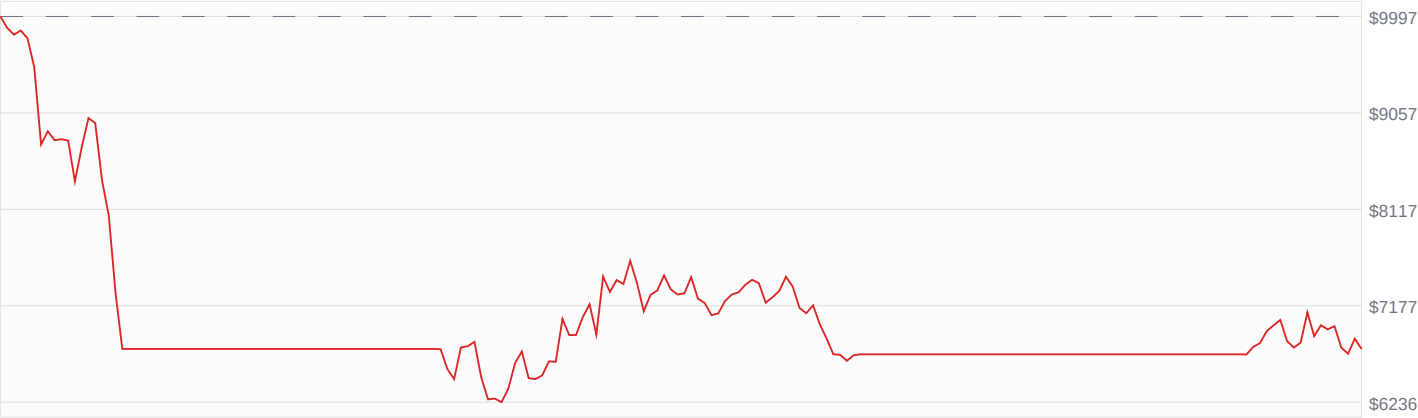




Backtest #52887 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

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 reveals a catastrophic failure where a 33% win rate and -32% ROI indicate severe overfitting on a mere three trades. The strategy's lack of robustness is confirmed by a negative Sharpe ratio and a 37% drawdown that exposes extreme tail risk. Such a tiny sample size yields zero statistical confidence, rendering any observed momentum signals meaningless noise rather than predictive edge. Immediate action requires expanding the lookback period and introducing volatility filters to prevent catastrophic capital erosion during low-liquidity intervals.

ADDITIONAL METRICS

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