



Backtest #32835 · 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 ETH/USD TS-Momentum backtest reveals severe structural failure with a -32.47% ROI and a catastrophic -37.64% maximum drawdown, indicating the momentum logic is fundamentally misaligned with current market regimes. With only three trades executed, the statistical sample size is insufficient to derive any meaningful confidence interval, rendering the -1.45 Sharpe ratio and 33.3% win rate statistically insignificant rather than reflective of a robust strategy. The high volatility suggests the auto-execution parameters are too aggressive for ETH's current price action, leading to rapid capital erosion. We must immediately pause this strategy and re-evaluate the entry filters or switch to a lower timeframe to reduce noise sensitivity before

ADDITIONAL METRICS

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