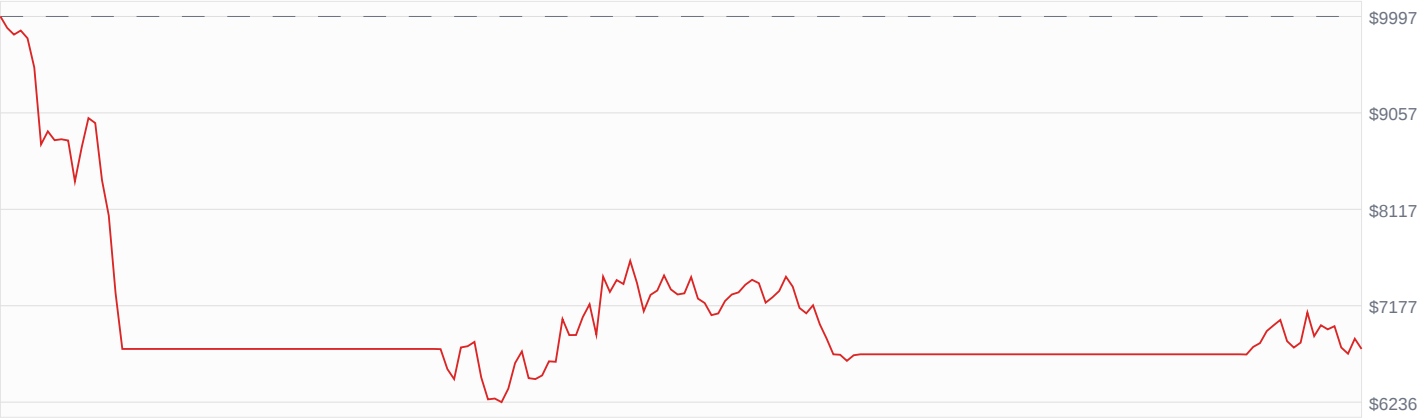




Backtest #34600 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

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 overfitting or regime mismatch, evidenced by a catastrophic -32.47% ROI and a meager three trades. With a Sharpe ratio of -1.45 and a 33.3% win rate, the strategy is currently losing value, while the 37.64% drawdown suggests excessive volatility exposure. Statistical confidence is negligible due to the tiny sample size of three transactions, rendering any performance metrics unreliable. Immediate recalibration of entry thresholds or a switch to higher timeframe momentum logic is required before redeployment.

ADDITIONAL METRICS

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