



Backtest #34601 · 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 Crypto strategy demonstrates severe underperformance with a -32.47% ROI and a negative Sharpe ratio of -1.45, indicating a net loss relative to risk-free rates. With only three total trades executed, the statistical sample size is critically insufficient to validate any meaningful edge or stability in the momentum signals. The strategy failed to capture upside while suffering a maximum drawdown of 37.64%, suggesting that entry thresholds were too aggressive for the current volatility regime. Given the low trade frequency, the results likely reflect a rare market gap rather than a systemic strategy flaw, yet the negative win rate confirms a directional bias against the thesis. A prudent next step is to widen

ADDITIONAL METRICS

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