



Backtest #36071 · 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 momentum strategy on ETH/USD failed catastrophically, delivering a -32.47% ROI and a -1.45 Sharpe ratio driven by a single loss that triggered a 37.64% maximum drawdown. The statistical validity is critically weak with only three total trades, making the 33.3% win rate and negative metrics unreliable indicators of future performance. The strategy clearly lacks sufficient volatility filters or trend confirmation to survive current market conditions. Immediate optimization should focus on adding a 20-period SMA crossover filter to avoid counter-trend entries. Without these safeguards, the approach remains statistically insignificant and operationally unsustainable.

ADDITIONAL METRICS

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