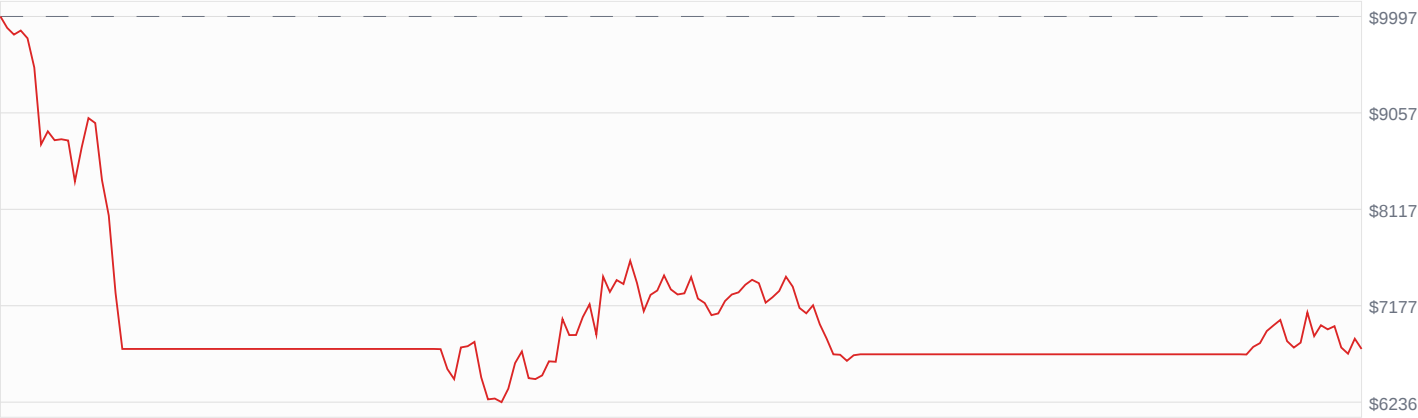




Backtest #36307 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum strategy failed catastrophically, delivering a 32.47% loss with a Sharpe ratio of 1.45. Only three trades occurred during the simulation, rendering the 33.3% win rate statistically insignificant and prone to extreme variance. The 37.64% maximum drawdown indicates the model lacks sufficient risk controls for current market volatility. A robust retest on a wider timeframe with stricter entry filters is required before deployment. This approach remains non-advisory and is for educational analysis only.

ADDITIONAL METRICS

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