



Backtest #37257 · 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 underperformed significantly, delivering a -32.47% ROI and a -1.45 Sharpe ratio due to only three executed trades. A 33.3% win rate and 37.64% maximum drawdown suggest the approach failed to capture the asset's volatility during this specific period. Statistical confidence remains negligible given the tiny sample size of three trades, rendering the metrics unreliable for live deployment. We must broaden the testing window to gather sufficient data points before re-evaluating the parameter sensitivity.

ADDITIONAL METRICS

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