



Backtest #46601 · 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 ETH/USD momentum backtest failed catastrophically, posting a -32.47% return and a negative Sharpe ratio of -1.45 due to excessive drawdown. The strategy's viability is severely compromised by a mere 3 trades, which yields no statistical confidence to validate the observed performance. Such a low trade count suggests the parameters are overfit to a specific regime or lack sufficient frequency to generate meaningful alpha. A concrete next step is to reduce position sizing and widen stop-loss thresholds to survive volatility, rather than optimizing entry logic on a non-representative sample.

ADDITIONAL METRICS

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