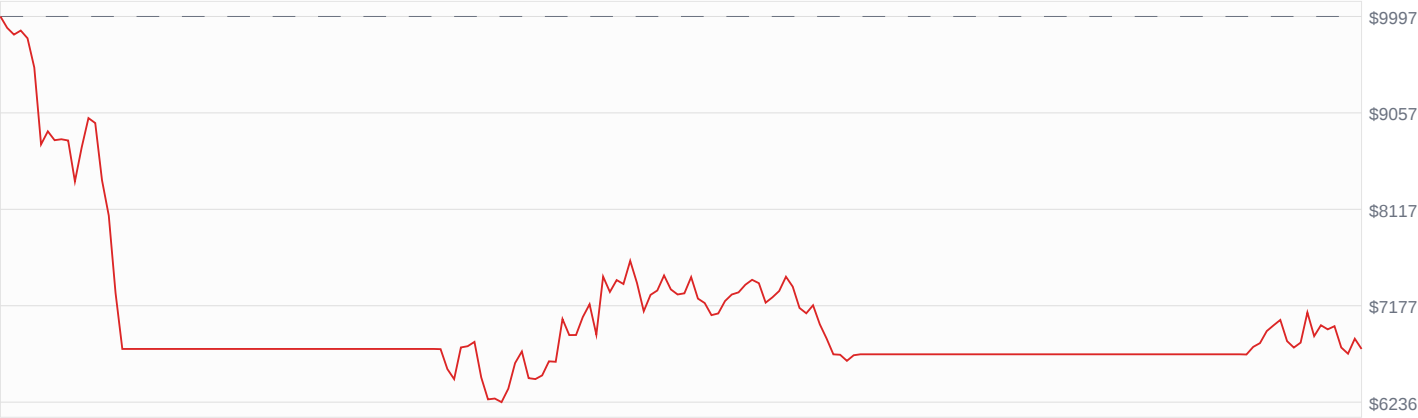




Backtest #46643 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest reveals severe underperformance with a -32.47% ROI and a negative Sharpe ratio of -1.45, indicating a trend-following strategy failed during this specific market regime. The sample size of only three trades is insufficient to derive statistical confidence in these metrics, suggesting the poor results may stem from execution timing rather than flawed logic. A maximum drawdown of 37.64% highlights extreme vulnerability to volatility, while the 33.3% win rate confirms the strategy generated more losses than gains in this period. To validate the approach, re-run the simulation with tighter stop-loss parameters and reduced position sizing to assess risk-adjusted returns under lower capital exposure.

ADDITIONAL METRICS

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