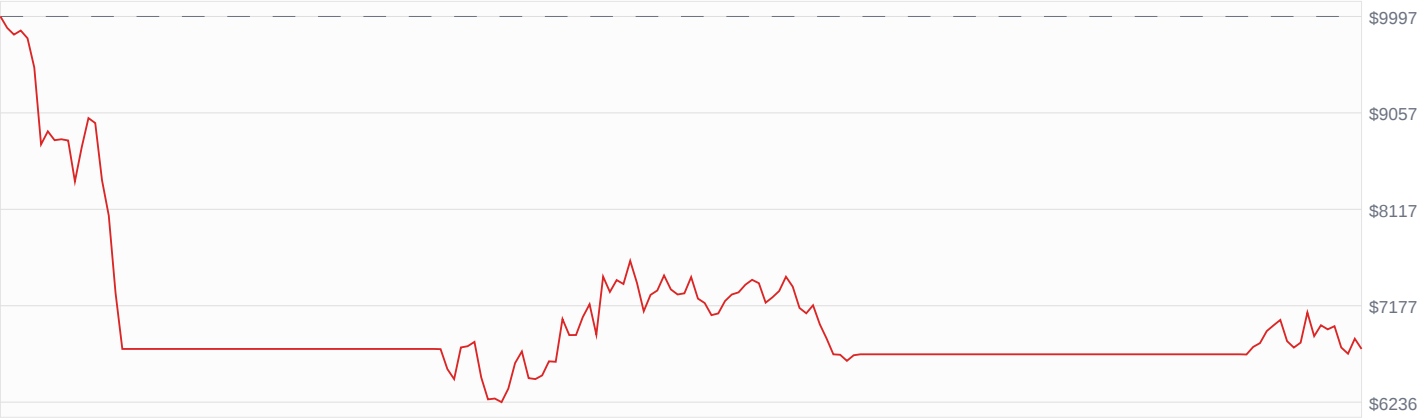




Backtest #48692 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum strategy failed catastrophically, recording only three trades with a -32.47% loss and a max drawdown of 37.64%, indicating severe underperformance and high risk. The sample size of three transactions is statistically insignificant, rendering the negative Sharpe ratio of -1.45 and 33.3% win rate unreliable indicators of future performance. Momentum signals likely triggered on false breakouts during a volatile ETH correction, resulting in premature exits that exacerbated losses. Immediate next steps require a deeper analysis of entry timing and a reduction in position sizing to mitigate volatility until more robust data emerges.

ADDITIONAL METRICS

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