



Backtest #56731 · 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 during the backtest, delivering a -32.47% ROI and a negative Sharpe ratio of -1.45. With only three trades executed, the sample size is statistically insufficient to validate the logic or support the 33.3% win rate. The severe 37.64% maximum drawdown suggests the entry signals were poorly timed relative to the prevailing market volatility. We must expand the historical data window and adjust stop-loss parameters before deploying live capital.

ADDITIONAL METRICS

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