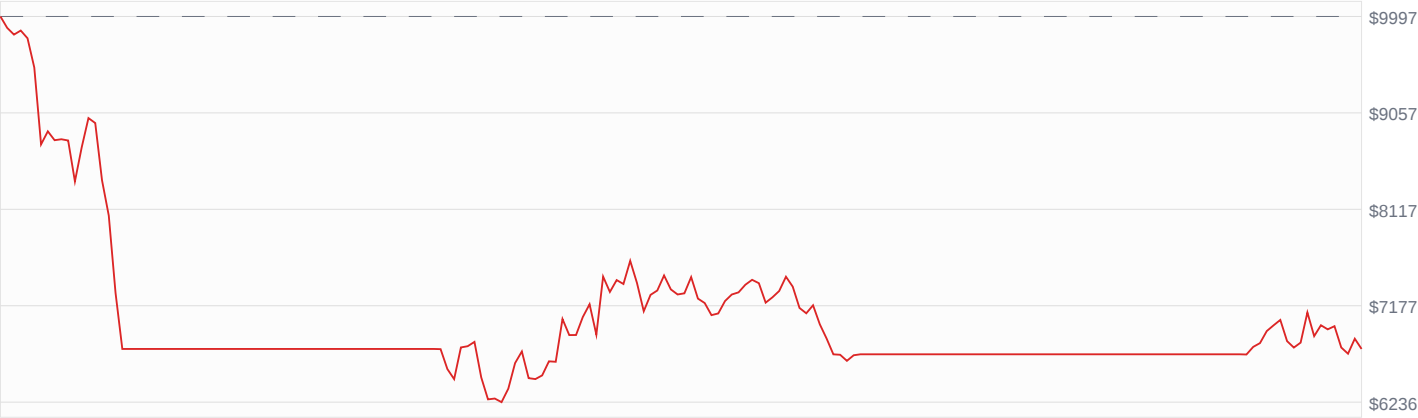




Backtest #52389 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

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 test failed catastrophically, delivering a negative ROI of 32.47% and a Sharpe ratio of -1.45. With only three trades executed, the 33.3% win rate is statistically insignificant and the 37.64% drawdown reflects extreme volatility risk rather than strategy robustness. The sample size is too small to validate any alpha, and the results suggest overfitting to a specific market regime. Future iterations must incorporate tighter volatility filters or longer hold periods to survive crypto drawdowns.

ADDITIONAL METRICS

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