



Backtest #57028 · 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 backtest failed due to an insufficient sample of only three trades, rendering the -32.47% ROI and -1.45 Sharpe ratio statistically insignificant rather than indicative of systemic flaws. While the strategy correctly identified a downtrend, it lacked effective stop-loss logic to prevent a catastrophic 37.64% drawdown during the single losing sequence. The 33.3% win rate suggests the entry signals were poorly calibrated to the current volatility regime, likely triggering too early or at poor price levels. Increasing the trade count through a longer historical look-back period is essential to validate whether the momentum logic holds or if the parameters require a complete overhaul. Re-running the simulation with a

ADDITIONAL METRICS

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