



Backtest #57513 · 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

This backtest for ETH/USD TS-Momentum reveals a severe failure with a -32.47% ROI and a negative Sharpe ratio of -1.45, indicating the strategy systematically lost capital during the sample period. With only three trades executed, the statistical confidence is negligible, rendering the 33.3% win rate and 37.64% drawdown insufficient for definitive performance assessment. The low trade count suggests the momentum thresholds were either too tight for current volatility or misaligned with recent market microstructure. Immediate action requires widening the entry filters and extending the backtest horizon to accumulate a statistically significant sample size before live deployment.

ADDITIONAL METRICS

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