



Backtest #40581 · 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 strategy failed to generate alpha, posting a -32.47% ROI and a -1.45 Sharpe ratio, which indicates consistent losses relative to volatility. A 33.3% win rate coupled with a 37.64% max drawdown suggests the momentum logic is poorly calibrated for ETH/USD price action. Statistical confidence is negligible due to the tiny sample size of only three trades, making these results effectively noise rather than a reliable signal. The primary flaw is the lack of effective risk filtering, allowing small sample losses to erode capital rapidly. A concrete next step is to introduce stricter volatility-adjusted stop-losses and require a minimum of 50 trades before evaluating performance.

ADDITIONAL METRICS

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