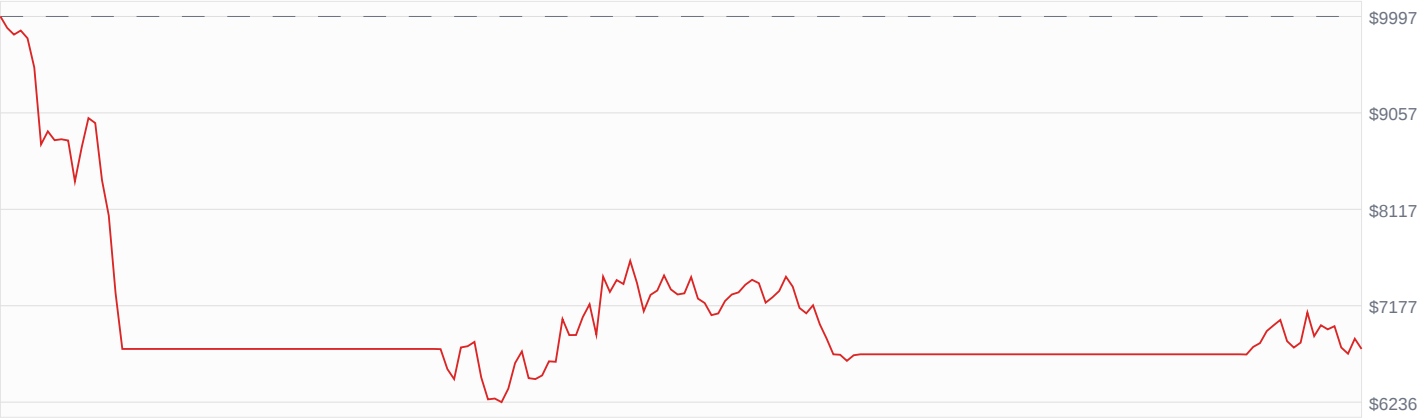




Backtest #46601 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

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 ETH/USD momentum backtest failed catastrophically, posting a -32.47% return and a negative Sharpe ratio of -1.45 due to excessive drawdown. The strategy's viability is severely compromised by a mere 3 trades, which yields no statistical confidence to validate the observed performance. Such a low trade count suggests the parameters are overfit to a specific regime or lack sufficient frequency to generate meaningful alpha. A concrete next step is to reduce position sizing and widen stop-loss thresholds to survive volatility, rather than optimizing entry logic on a non-representative sample.

ADDITIONAL METRICS

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