



Backtest #48692 · 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 strategy failed catastrophically, recording only three trades with a -32.47% loss and a max drawdown of 37.64%, indicating severe underperformance and high risk. The sample size of three transactions is statistically insignificant, rendering the negative Sharpe ratio of -1.45 and 33.3% win rate unreliable indicators of future performance. Momentum signals likely triggered on false breakouts during a volatile ETH correction, resulting in premature exits that exacerbated losses. Immediate next steps require a deeper analysis of entry timing and a reduction in position sizing to mitigate volatility until more robust data emerges.

ADDITIONAL METRICS

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