



Backtest #50115 · 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 decisively, losing over a third of capital with a negative Sharpe ratio of -1.45. Statistical significance is impossible with only three trades, suggesting the sample is too small to validate any alpha. The severe 37.64% drawdown indicates the momentum logic is overfitting or misaligned with current volatility regimes. Immediate action must be to reduce position sizing or switch to a trend-following filter rather than chasing mean reversion in this range.

ADDITIONAL METRICS

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