



Backtest #50446 · 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 momentum strategy failed catastrophically, delivering a -32.5% ROI with a meager 33.3% win rate. The sample size of only three trades renders the Sharpe ratio of -1.45 and 37.6% drawdown statistically insignificant and prone to overfitting. High volatility likely triggered premature exits on minor retracements, confirming the strategy lacks robustness in current market regimes. Before deploying capital, you must expand the test period or add volatility filters to validate edge beyond this outlier sample.

ADDITIONAL METRICS

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