



Backtest #57210 · 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 on this sample, delivering a -32.47% ROI with a severe 37.64% drawdown. The 33.3% win rate and -1.45 Sharpe ratio indicate a systematic edge against the market rather than random noise. However, the statistical confidence in these metrics is critically low due to a mere three trades, making the results statistically insignificant and highly vulnerable to overfitting. Until the sample size expands through live deployment or a significantly longer backtest period, no actionable conclusion can be drawn regarding the strategy's viability. The immediate next step is to pause execution, expand the lookback period, and re-evaluate the momentum thresholds to avoid further capital erosion.

ADDITIONAL METRICS

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