



Backtest #57512 · 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 backtest failed catastrophically with a -32.47% ROI and a -37.64% max drawdown, driven by a tiny sample of only three trades. The negative Sharpe ratio of -1.45 and a paltry 33.3% win rate indicate severe underperformance and lack of statistical significance rather than a robust strategy flaw. Such a low trade count prevents any reliable confidence interval calculation, making the results unrepresentative of live market conditions. The primary failure likely stems from overfitting to a specific volatility regime or entering too late during a downtrend. The immediate next step is to broaden the parameter grid to test different momentum thresholds and increase the sample size before deployment.

ADDITIONAL METRICS

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