



Backtest #53435 · 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

This 24/7 momentum strategy failed decisively on ETH/USD, generating a -32.47% ROI and a deeply negative Sharpe ratio of -1.45. The sample size of only three trades is statistically insignificant, rendering the 33.3% win rate and 37.64% drawdown unreliable indicators of long-term performance. The model likely suffered from overfitting or poor parameter selection during this specific volatile regime. Immediate recalibration is required to validate the logic before re-deployment.

ADDITIONAL METRICS

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