



Backtest #56095 · 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 on ETH/USD failed catastrophically with a -32.47% ROI and a -37.64% maximum drawdown, driven by only three trades. The negative Sharpe ratio of -1.45 and a paltry 33.3% win rate indicate severe underperformance and a lack of risk-adjusted returns. Statistical confidence in these metrics is negligible due to the extremely low sample size of three trades, rendering any performance claims unreliable. A concrete next step is to restrict execution to high-liquidity hours or specific volatility regimes to avoid catching a falling knife during quiet periods. This approach requires recalibrating entry logic to filter out low-probability environments before re-evaluating the strategy.

ADDITIONAL METRICS

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