



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