



BACKTEST REPORT

Backtest #56664 · 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 CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ETH/USD 24/7 momentum strategy failed catastrophically during this period, generating a -32.47% return with a loss of over 37% peak capital. With only three executed trades, the statistical sample is insufficient to validate the strategy's logic or predict future performance. A negative Sharpe ratio of -1.45 and a 33.3% win rate confirm that the momentum signals were unreliable in this specific market environment. The excessive trade frequency in a 24/7 setting likely amplified transaction costs without sufficient alpha capture. The next step is to restrict execution hours to high-liquidity windows and re-evaluate entry conditions before redeployment.

ADDITIONAL METRICS

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