



Backtest #53434 · 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 ETH/USD momentum test failed catastrophically with a 32.47% loss and a -1.45 Sharpe, driven by a catastrophic 37.64% drawdown on a mere three trades. The sample size is statistically insignificant, making the 33.3% win rate unreliable and the negative performance a likely outlier rather than a systemic flaw. Momentum signals in 24/7 crypto markets often suffer from regime shifts that this brief period could not capture. The immediate next step is to increase the simulation horizon and trade count to validate whether the logic holds under broader market conditions.

ADDITIONAL METRICS

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