



Backtest #2113 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest failed catastrophically with a 100% loss rate across only five trades, yielding a -26.21% ROI and -1.77 Sharpe ratio. The 27% drawdown nearly wiped out the account, confirming the strategy lacks any edge in the sampled period. With only five observations, statistical confidence is essentially zero, making these results untrustworthy for live deployment. The immediate next step is to expand the walk-forward analysis to at least 200 trades before considering any parameter adjustments. Until then, this strategy must remain archived and out of production.

ADDITIONAL METRICS

CAGR	-26.21%
Sortino Ratio	-1.13
Turnover	7.99x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$7381.71