



Backtest #23474 · 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

The strategy's 0% win rate across only 5 trades signals a fundamentally broken signal logic, not random variance. A Sharpe of -1.77 and 27% drawdown confirm severe structural alpha decay rather than temporary market regime failure. Statistical confidence is negligible given the micro-sample size, making these results more diagnostic than predictive. Immediate next step: decompose the signal manifest to identify the specific entry filter causing universal losses before any parameter re-optimization.

ADDITIONAL METRICS

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