



Backtest #23475 · 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 suffered a complete signal breakdown with a 0% win rate across only 5 trades, indicating statistical insignificance and a likely broken execution or market regime mismatch rather than mere bad luck. The -26.21% ROI and -1.77 Sharpe ratio confirm severe alpha decay while the 27% drawdown exceeded the loss ceiling, exposing the portfolio to unacceptable downside risk. Given the tiny sample size, we cannot attribute this to normal variance; the core logic is fundamentally flawed. Immediate next step is to audit the signal generation code for execution errors or data feed failures before any further testing.

ADDITIONAL METRICS

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