



Backtest #23476 · 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 lost 26.21% of capital with a Sharpe of -1.77, but the sample of only five trades provides virtually no statistical confidence. A 0.0% win rate across such a tiny sample is uninformative and likely reflects overfitting or regime mismatch rather than a robust edge. The max drawdown of 27.00% roughly equals the final loss, indicating no meaningful recovery mechanism. The only defensible next step is to pause this variant and expand the backtest window to at least 500 trades before drawing conclusions. Until then, treat these results as noise, not signal.

ADDITIONAL METRICS

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