



Backtest #28049 · BTC/USD · TS-Momentum Crypto (24/7)

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 reveals a catastrophic strategy failure, evidenced by a zero win rate and a -26.21% ROI over five trades. The Sharpe ratio of -1.77 confirms severe volatility without compensatory returns, while a 27% drawdown highlights significant capital erosion. With only five trades, the statistical sample is too small to establish any meaningful confidence or signal validity. The strategy failed to capture any profitable entries, suggesting flawed signal logic or timing. Immediate code review of the entry conditions is required before any further deployment or optimization.

ADDITIONAL METRICS

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