



Backtest #28158 · 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 failed catastrophically with a negative ROI of -26.21% and a zero percent win rate across only five trades, rendering statistical confidence negligible. The Sharpe ratio of -1.77 indicates poor risk-adjusted returns, while the max drawdown of 27% matches the total loss, suggesting all capital erosion came from the few executed positions. This tiny sample size offers no meaningful insight into long-term viability or robustness. Immediate next steps must involve debugging the signal generation logic to prevent total capital wipeout before retesting.

ADDITIONAL METRICS

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