



Backtest #29844 · 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 catastrophic loss of twenty-six percent with a zero percent win rate, indicating a fundamental logic failure rather than random variance. The minimal sample size of five trades precludes any statistical confidence in the signal generation mechanism. A negative Sharpe ratio of negative one point seven seven confirms that risk-adjusted returns are severely deficient. The primary issue appears to be an inability to identify or execute profitable setups consistently. Immediate code review is required to debug the entry and exit conditions before any further deployment.

ADDITIONAL METRICS

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