



Backtest #32256 · 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 strategy exhibits catastrophic failure with a negative twenty-six percent return and a Sharpe ratio of minus one point seven seven, indicating losses that significantly outpace any risk adjusted gains. The zero percent win rate across five trades confirms that every single position was executed incorrectly, resulting in a maximum drawdown of twenty-seven percent that nearly matches the total loss. Statistical confidence is effectively nonexistent due to the extremely small sample size, making it impossible to distinguish between poor execution and random variance. The core momentum logic is clearly broken for this asset class, as it generated no valid entry signals that produced profit. The immediate next step is to completely halt this

ADDITIONAL METRICS

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