



Backtest #32282 · 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

This backtest demonstrates severe capital erosion, with a negative twenty-six percent return and a Sharpe ratio of negative one-point-seven-seven indicating consistent losses. The zero percent win rate across five trades confirms the strategy generated no positive outcomes, while the twenty-seven percent drawdown reflects a complete lack of protective logic. Given only five data points, the statistical confidence is negligible, meaning these results cannot be generalized to broader market conditions. The primary failure lies in the entry mechanism, which likely lacked sufficient trend confirmation or volatility filters to avoid adverse price movements. The immediate next step is to conduct a detailed review of each individual trade to identify why the

ADDITIONAL METRICS

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