



Backtest #32833 · 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 BTC/USD strategy yielded a negative ROI of -26.21%, with a Sharpe ratio of -1.77. Despite a modest win rate of 0%, the strategy's performance is significantly impacted by high drawdowns, reaching 27.00%. With such a low win rate and high drawdowns, it's prudent to reevaluate the strategy, possibly adjusting the momentum indicators or exploring different asset pairs for better risk-adjusted returns.

ADDITIONAL METRICS

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