



Backtest #32834 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

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ANALYST NOTE

Hera local LLM

The BTC/USD strategy, labeled as "BTC/USD · TS-Momentum Crypto (24/7) (auto)," demonstrated a significant loss of 26.21% over the simulated period. The Sharpe ratio of -1.77 suggests low risk-adjusted returns, indicating that the strategy underperformed the market, likely due to the high drawdown of 27.00%. With only five trades and no wins, the win rate is zero, emphasizing the high volatility. A concrete next step would be to conduct a deeper analysis on the backtest's parameters to identify areas for optimization, potentially improving the strategy's performance in future simulations.

ADDITIONAL METRICS

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