



Backtest #39914 · 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 failed decisively, posting a negative 26.21% return and a 1.77 Sharpe ratio with zero successful trades out of five. This total loss rate indicates the momentum signals likely triggered during adverse market conditions without effective risk controls. With only five executions, the sample size is statistically insufficient to confirm whether this represents a systemic flaw or just bad luck in a short window. The max drawdown of 27.00% further highlights the lack of protective stops or position sizing adjustments during the test period. The immediate next step is to backtest the logic over a longer historical period to gather enough data for statistical significance before any further optimization.

ADDITIONAL METRICS

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