



Backtest #44133 · 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 TS-Momentum Crypto backtest failed catastrophically with zero winning trades and a Sharpe ratio of -1.77, indicating the momentum logic was consistently out of phase with recent BTC/USD volatility. A mere five trades provide insufficient statistical confidence to validate the strategy, making the -27% drawdown an unreliable indicator of long-term risk rather than a singular bad luck streak. The auto-execution likely triggered on minor noise instead of major trends, eroding capital during a period of adverse price action. The immediate next step is to audit the entry filters for false breakouts and increase the minimum sample size before redeploying.

ADDITIONAL METRICS

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