



Backtest #50114 · 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 CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The BTC/USD TS-Momentum Crypto backtest failed catastrophically with a -26.21% ROI, zero winning trades, and a negative Sharpe ratio of -1.77. Such a poor outcome stems from the sample size of only five trades, which renders statistical confidence negligible and the results unreliable. The maximum drawdown of 27.00% indicates excessive risk without any successful entries to offset losses. To proceed, you must refine the momentum thresholds or add a volatility filter before deploying capital. This analysis highlights that the current parameters are not robust enough for live trading conditions.

ADDITIONAL METRICS

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