



Backtest #51264 · BTC/USD · TS-Momentum Crypto (24/7)

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 strategy failed catastrophically on this sample, recording zero winning trades and a max drawdown of 27%. With only five executions, the Sharpe ratio of -1.77 lacks statistical significance, rendering the negative ROI unrepresentative of long-term performance. The strategy likely suffered from overfitting or poor regime selection during this specific volatility window. Next, I will adjust entry filters to incorporate volume confirmation and increase the lookback period to smooth out noise.

ADDITIONAL METRICS

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