



Backtest #51442 · 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 BTC/USD TS-Momentum Crypto backtest failed completely, delivering -26.21% ROI with zero winning trades and a 27% peak drawdown across only five transactions. Such a small sample size offers no statistical confidence and renders the strategy non-viable in its current form, as extreme variance dominates the results. The negative Sharpe ratio of -1.77 confirms that the signal logic generated consistent losses rather than capturing market momentum. I will optimize the entry filters to reduce false breakouts before re-running the simulation with a larger lookback period to validate robustness.

ADDITIONAL METRICS

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