



Backtest #52886 · 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 backtest failed catastrophically, delivering a -26.21% ROI and a negative Sharpe ratio of -1.77. With only five trades and a 0.0% win rate, the statistical signal is too weak to infer any reliable edge, and the 27% maximum drawdown indicates extreme vulnerability to adverse volatility. The strategy likely overfitted to short-term noise rather than capturing genuine momentum, rendering the results statistically insignificant and unactionable. We must immediately discard this logic or drastically adjust entry filters before risking live capital on similar momentum-based approaches.

ADDITIONAL METRICS

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