



Backtest #56346 · 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 Crypto backtest on BTC/USD failed completely, recording a -26.21% ROI and zero winning trades over a sample of only five instances. Such a sparse dataset yields no statistical confidence, rendering the -1.77 Sharpe ratio and 27% drawdown indicative of severe overfitting or parameter instability rather than genuine market behavior. The strategy likely entered positions at local peaks without sufficient trend confirmation, exposing capital to immediate drawdowns before any profit could materialize. A necessary next step is to expand the test period to at least 200 historical candles and introduce volatility filters to ensure robustness against short-term noise.

ADDITIONAL METRICS

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