



Backtest #57125 · 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 catastrophically with a 26.21% loss, driven by zero winning trades and a complete inability to capture trend reversals. A sample size of merely five trades provides virtually no statistical confidence, rendering the negative Sharpe ratio of -1.77 and 27% drawdown indicative of a flawed parameter set rather than market inefficiency. The strategy likely suffered from overfitting to noise or misaligned entry thresholds that triggered premature exits during volatile conditions. We must re-run the simulation with wider volatility filters and a longer lookback period to validate signal logic before considering live deployment.

ADDITIONAL METRICS

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