



Backtest #35438 · 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 strategy on BTC/USD failed catastrophically, yielding zero winning trades and a Sharpe ratio of -1.77 due to a perfect loss streak. With only five trades executed, the statistical sample size is too small to confirm structural failure, though the -27% drawdown indicates severe risk of ruin. The lack of wins suggests the momentum signal logic is misaligned with current market regime conditions or requires stricter filters. Immediate next steps involve halting the strategy to prevent further capital erosion while recalibrating entry thresholds and volatility adjustments.

ADDITIONAL METRICS

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