



Backtest #35534 · 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 with a -26% ROI and zero winning trades, driven by a single loss that wiped out the entire strategy. A 27% maximum drawdown across only five trades indicates a severe overfitting issue or an unrepresentative market regime where momentum signals generated pure noise. Given the vanishingly small sample size, no statistical confidence can be placed in these results, rendering the Sharpe ratio of -1.77 analytically meaningless rather than predictive of future performance. The next concrete step is to restrict the strategy to specific high-liquidity sessions and expand the lookback period to validate whether momentum is a viable edge in the current volatility regime.

ADDITIONAL METRICS

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