



Backtest #35840 · 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 NOTEHera local LLM

The BTC/USD TS-Momentum Crypto backtest reveals a complete failure with zero winning trades and a -26.21% ROI, indicating the momentum logic is fundamentally misaligned with current market structure. A negative Sharpe ratio of -1.77 and a maximum drawdown of 27% confirm that the strategy suffers from excessive volatility without any statistical edge. With only five total trades executed, the sample size is critically insufficient to validate any pattern or adjust parameters with confidence. The absolute lack of winning outcomes suggests the entry triggers are consistently mistimed rather than the asset selection being flawed. The immediate next step is to halt deployment and re-examine the specific momentum indicators or timeframes used to

ADDITIONAL METRICS

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