



Backtest #36014 · 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

This BTC/USD backtest failed catastrophically, recording zero winning trades and a 26.21% loss over just five executions. The -1.77 Sharpe ratio and 27% maximum drawdown suggest the momentum logic is severely misaligned with current market conditions or suffers from overfitting on minimal data. With such a tiny sample size, the statistical significance of these metrics is negligible, making any conclusion premature. We must immediately increase the backtest lookback period or adjust parameters to gather sufficient trade history before deploying live capital.

ADDITIONAL METRICS

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