



Backtest #36062 · 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, recording zero wins and a -26.21% loss on a negligible sample of five trades. Such a tiny dataset yields no statistical confidence and exposes the strategy to extreme noise rather than genuine momentum. The -1.77 Sharpe ratio indicates severe underperformance where drawdowns consistently outweighed gains. Next, adjust the entry thresholds to filter out low-volume chop or switch to a longer time frame to reduce false signals.

ADDITIONAL METRICS

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