



Backtest #36230 · 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 backtest reveals a catastrophic failure where the TS-Momentum Crypto strategy generated zero winning trades and a maximum drawdown of 27%. The negative Sharpe ratio of -1.77 confirms that losses significantly outweighed gains, rendering the approach statistically unviable for this specific asset. With only five trades executed, the sample size is too small to isolate a structural flaw versus mere bad luck, yet the performance clearly indicates a broken signal logic. Immediate recalibration of entry filters or a complete strategy overhaul is required before any live deployment.

ADDITIONAL METRICS

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