



Backtest #36298 · 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 Crypto backtest collapsed with a 26.21% loss and zero wins, driven by five trades that all missed the mark. The -1.77 Sharpe ratio and 27% drawdown confirm that momentum signals failed to capture the current market structure during the test period. With only five trades executed, statistical significance is absent, rendering the negative performance a noisy anomaly rather than a definitive strategy failure. We must immediately recalibrate entry thresholds and validate logic on an extended sample before redeploying any capital.

ADDITIONAL METRICS

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