



Backtest #36754 · 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 failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating the momentum logic is currently misaligned with market dynamics. Such a small sample of five trades provides negligible statistical confidence, rendering the severe 27% drawdown an unreliable predictor of future performance rather than a definitive flaw. The strategy likely entered too late or exited too early during the recent volatility, failing to capture any alpha while absorbing substantial losses. A necessary next step is to reduce position sizing and tighten entry filters to avoid over-exposure during low-confidence regimes. This analysis remains educational and does not constitute investment

ADDITIONAL METRICS

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